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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/04/2017

| 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 04/05/2017 Bond Future |        |            | 10.89713  | 75.42539  | 10.83247           | 75.81856           |                   |            | 0.00        | 0                | 9,466         |
| ES33 On 03/08/2017 Bond Future |        |            | 10.99156  | 76.86392  | 10.92464           | 77.26484           |                   |            | 0.00        | 0                | 0             |
| ES33 On 02/11/2017 Bond Future |        |            | 11.08656  | 74.57408  | 11.01707           | 74.98434           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>9,466</b>  |
| ES33 On 04/05/2017 Bond Future | 10.55  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future | 10.55  | Put        |           |           | 1,754.83000        | 1.75483            | 2,148,000         |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future | 10.56  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future | 10.56  | Put        |           |           | 1,691.65000        | 1.69165            | 2,084,820         |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future | 10.54  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future | 10.54  | Put        |           |           | 1,818.08000        | 1.81808            | 2,211,250         |            | 0.00        | 0                | 0             |
| ES33 On 03/08/2017 Bond Future | 10.53  | Put        |           |           | 2,432.12000        | 2.43212            | 2,833,040         |            | 0.00        | 0                | 0             |
| ES33 On 03/08/2017 Bond Future | 10.54  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 03/08/2017 Bond Future | 10.54  | Put        |           |           | 2,369.03000        | 2.36903            | 2,769,950         |            | 0.00        | 0                | 0             |
| ES33 On 03/08/2017 Bond Future | 10.55  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 03/08/2017 Bond Future | 10.55  | Put        |           |           | 2,306.02000        | 2.30602            | 2,706,940         |            | 0.00        | 0                | 0             |
| ES33 On 03/08/2017 Bond Future | 10.53  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 02/11/2017 Bond Future | 10.66  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33                      | On | 02/11/2017 | Bond Future | 10.66  | Put        |           |           | 2,163.14000        | 2.16314            | 2,573,400         |            | 0.00        | 0                | 0             |
| ES33                      | On | 02/11/2017 | Bond Future | 10.67  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 02/11/2017 | Bond Future | 10.67  | Put        |           |           | 2,101.28000        | 2.10128            | 2,511,540         |            | 0.00        | 0                | 0             |
| ES33                      | On | 02/11/2017 | Bond Future | 10.68  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 02/11/2017 | Bond Future | 10.68  | Put        |           |           | 2,039.50000        | 2.03950            | 2,449,760         |            | 0.00        | 0                | 0             |
| <b>Total ES33 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>9,466</b>  |
| ES42                      | On | 04/05/2017 | Bond Future |        |            | 11.04754  | 78.83178  | 10.97788           | 79.31232           |                   |            | 0.00        | 0                | 8,777         |
| ES42                      | On | 03/08/2017 | Bond Future |        |            | 11.14043  | 80.33533  | 11.06836           | 80.82532           |                   |            | 0.00        | 0                | 0             |
| ES42                      | On | 02/11/2017 | Bond Future |        |            | 11.23308  | 77.64403  | 11.15825           | 78.14527           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES42 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,777</b>  |
| <b>Total For ES42</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,777</b>  |
| I2025                     | On | 04/05/2017 | Bond Future |        |            | 127.11692 | 127.11692 | 127.11009          | 127.11009          |                   |            | 0.00        | 0                | 3,234         |
| I2025                     | On | 03/08/2017 | Bond Future |        |            | 128.22977 | 128.22977 | 128.22386          | 128.22386          |                   |            | 0.00        | 0                | 0             |
| I2025                     | On | 02/11/2017 | Bond Future |        |            | 130.76693 | 130.76693 | 130.76303          | 130.76303          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,234</b>  |
| I2025                     | On | 04/05/2017 | Bond Future | 132.56 | Put        |           |           | 5,449.91000        | 5.44991            | 5,443,080         |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/05/2017 | Bond Future | 132.57 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/05/2017 | Bond Future | 132.57 | Put        |           |           | 5,459.91000        | 5.45991            | 5,453,080         |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/05/2017 | Bond Future | 132.58 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/05/2017 | Bond Future | 132.58 | Put        |           |           | 5,469.91000        | 5.46991            | 5,463,080         |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/05/2017 | Bond Future | 132.56 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.97 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.97 | Put        |           |           | 5,746.14000        | 5.74614            | 5,740,230         |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.98 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.98 | Put        |           |           | 5,756.14000        | 5.75614            | 5,750,230         |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.96 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.96 | Put        |           |           | 5,736.14000        | 5.73614            | 5,730,230         |            | 0.00        | 0                | 0             |
| I2025                     | On | 02/11/2017 | Bond Future | 132.98 | Put        |           |           | 2,216.97000        | 2.21697            | 2,213,070         |            | 0.00        | 0                | 0             |
| I2025                     | On | 02/11/2017 | Bond Future | 132.96 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 02/11/2017 | Bond Future | 132.96 | Put        |           |           | 2,196.97000        | 2.19697            | 2,193,070         |            | 0.00        | 0                | 0             |
| I2025                     | On | 02/11/2017 | Bond Future | 132.97 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 02/11/2017 | Bond Future | 132.97 | Put        |           |           | 2,206.97000        | 2.20697            | 2,203,070         |            | 0.00        | 0                | 0             |
| I2025                     | On | 02/11/2017 | Bond Future | 132.98 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total I2025 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,234</b>  |
| I2029                     | On | 04/05/2017 | Bond Future |        |            | 99.40986  | 99.40986  | 99.40473           | 99.40473           |                   |            | 0.00        | 0                | 1,772         |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,772</b>  |
| I2029                     | On | 04/05/2017 | Bond Future | 100.66 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2029                     | On | 04/05/2017 | Bond Future | 100.66 | Put        |           |           | 1,255.27000        | 1.25527            | 1,250,140         |            | 0.00        | 0                | 0             |
| I2029                     | On | 04/05/2017 | Bond Future | 100.67 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2029                     | On | 04/05/2017 | Bond Future | 100.67 | Put        |           |           | 1,265.27000        | 1.26527            | 1,260,140         |            | 0.00        | 0                | 0             |
| I2029                     | On | 04/05/2017 | Bond Future | 100.65 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2029                     | On | 04/05/2017 | Bond Future | 100.65 | Put        |           |           | 1,245.27000        | 1.24527            | 1,240,140         |            | 0.00        | 0                | 0             |
| <b>Total I2029 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,772</b>  |
| I2033                     | On | 04/05/2017 | Bond Future |        |            | 104.26896 | 104.26896 | 103.98167          | 103.98167          |                   |            | 0.00        | 0                | 5,778         |
| I2033                     | On | 03/08/2017 | Bond Future |        |            | 106.27624 | 106.27624 | 105.98432          | 105.98432          |                   |            | 0.00        | 0                | 356           |
| I2033                     | On | 02/11/2017 | Bond Future |        |            | 107.29779 | 107.29779 | 107.00183          | 107.00183          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,134</b>  |
| I2033                     | On | 04/05/2017 | Bond Future | 110.85 | Put        |           |           | 6,868.33000        | 6.86833            | 6,581,040         |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/05/2017 | Bond Future | 110.83 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/05/2017 | Bond Future | 110.83 | Put        |           |           | 6,848.33000        | 6.84833            | 6,561,040         |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/05/2017 | Bond Future | 110.84 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/05/2017 | Bond Future | 110.84 | Put        |           |           | 6,858.33000        | 6.85833            | 6,571,040         |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/05/2017 | Bond Future | 110.85 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.13 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.13 | Put        |           |           | 7,145.68000        | 7.14568            | 6,853,760         |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.14 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.14 | Put        |           |           | 7,155.68000        | 7.15568            | 6,863,760         |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.12 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.12 | Put        |           |           | 7,135.68000        | 7.13568            | 6,843,760         |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/11/2017 | Bond Future | 110.08 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/11/2017 | Bond Future | 110.08 | Put        |           |           | 3,078.17000        | 3.07817            | 2,782,210         |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/11/2017 | Bond Future | 110.09 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/11/2017 | Bond Future | 110.09 | Put        |           |           | 3,088.17000        | 3.08817            | 2,792,210         |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/11/2017 | Bond Future | 110.07 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/11/2017 | Bond Future | 110.07 | Put        |           |           | 3,068.17000        | 3.06817            | 2,772,210         |            | 0.00        | 0                | 0             |
| <b>Total I2033 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,134</b>  |
| I2038                     | On | 04/05/2017 | Bond Future |        |            | 130.61772 | 130.61772 | 130.18180          | 130.18180          |                   |            | 0.00        | 0                | 20,616        |
| I2038                     | On | 03/08/2017 | Bond Future |        |            | 131.63113 | 131.63113 | 131.18787          | 131.18787          |                   |            | 0.00        | 0                | 201           |
| I2038                     | On | 02/11/2017 | Bond Future |        |            | 134.23573 | 134.23573 | 133.78570          | 133.78570          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,817</b> |
| I2038                     | On | 04/05/2017 | Bond Future | 139.78 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/05/2017 | Bond Future | 139.78 | Put        |           |           | 9,598.20000        | 9.59820            | 9,162,280         |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/05/2017 | Bond Future | 139.79 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/05/2017 | Bond Future | 139.79 | Put        |           |           | 9,608.20000        | 9.60820            | 9,172,280         |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/05/2017 | Bond Future | 139.77 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2038                     | On | 04/05/2017 | Bond Future | 139.77 | Put        |           |           | 9,588.20000        | 9.58820            | 9,152,280         |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future | 141.16 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future | 141.16 | Put        |           |           | 9,972.13000        | 9.97213            | 9,528,870         |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future | 141.17 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future | 141.17 | Put        |           |           | 9,982.13000        | 9.98213            | 9,538,870         |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future | 141.18 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future | 141.18 | Put        |           |           | 9,992.13000        | 9.99213            | 9,548,870         |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/11/2017 | Bond Future | 136.80 | Put        |           |           | 3,014.30000        | 3.01430            | 2,564,270         |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/11/2017 | Bond Future | 136.81 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/11/2017 | Bond Future | 136.81 | Put        |           |           | 3,024.30000        | 3.02430            | 2,574,270         |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/11/2017 | Bond Future | 136.82 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/11/2017 | Bond Future | 136.82 | Put        |           |           | 3,034.30000        | 3.03430            | 2,584,270         |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/11/2017 | Bond Future | 136.80 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total I2038 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,817</b> |
| I2046                     | On | 04/05/2017 | Bond Future |        |            | 126.83239 | 126.83239 | 126.82586          | 126.82586          |                   |            | 0.00        | 0                | 20,203        |
| I2046                     | On | 03/08/2017 | Bond Future |        |            | 129.27395 | 129.27395 | 129.26845          | 129.26845          |                   |            | 0.00        | 0                | 637           |
| I2046                     | On | 02/11/2017 | Bond Future |        |            | 130.24086 | 130.24086 | 130.23716          | 130.23716          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,840</b> |
| I2046                     | On | 04/05/2017 | Bond Future | 138.33 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/05/2017 | Bond Future | 138.33 | Put        |           |           | 11,504.14000       | 11.50414           | 11,497,610        |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/05/2017 | Bond Future | 138.34 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/05/2017 | Bond Future | 138.34 | Put        |           |           | 11,514.14000       | 11.51414           | 11,507,610        |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/05/2017 | Bond Future | 138.32 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/05/2017 | Bond Future | 138.32 | Put        |           |           | 11,494.14000       | 11.49414           | 11,487,610        |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.18 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.18 | Put        |           |           | 11,911.55000       | 11.91155           | 11,906,050        |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.19 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.19 | Put        |           |           | 11,921.55000       | 11.92155           | 11,916,050        |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.17 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.17 | Put        |           |           | 11,901.55000       | 11.90155           | 11,896,050        |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/11/2017 | Bond Future | 136.31 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/11/2017 | Bond Future | 136.31 | Put        |           |           | 6,072.84000        | 6.07284            | 6,069,140         |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/11/2017 | Bond Future | 136.32 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/11/2017 | Bond Future | 136.32 | Put        |           |           | 6,082.84000        | 6.08284            | 6,079,140         |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/11/2017 | Bond Future | 136.30 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/11/2017 | Bond Future | 136.30 | Put        |           |           | 6,062.84000        | 6.06284            | 6,059,140         |            | 0.00        | 0                | 0             |
| <b>Total I2046 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,840</b> |
| I2050                     | On | 04/05/2017 | Bond Future |        |            | 135.44581 | 135.44581 | 135.43844          | 135.43844          |                   |            | 0.00        | 0                | 24,114        |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| I2050                     | On | 03/08/2017 | Bond Future |        |            | 136.38829 | 136.38829 | 136.38212          | 136.38212          |                   |            | 0.00                  | 0                | 302            |
| I2050                     | On | 02/11/2017 | Bond Future |        |            | 139.08675 | 139.08675 | 139.08270          | 139.08270          |                   |            | 0.00                  | 0                | 0              |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>24,416</b>  |
| I2050                     | On | 04/05/2017 | Bond Future | 147.84 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| I2050                     | On | 04/05/2017 | Bond Future | 147.84 | Put        |           |           | 12,401.56000       | 12.40156           | 12,394,190        |            | 0.00                  | 0                | 0              |
| I2050                     | On | 04/05/2017 | Bond Future | 147.85 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| I2050                     | On | 04/05/2017 | Bond Future | 147.85 | Put        |           |           | 12,411.56000       | 12.41156           | 12,404,190        |            | 0.00                  | 0                | 0              |
| I2050                     | On | 04/05/2017 | Bond Future | 147.83 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| I2050                     | On | 04/05/2017 | Bond Future | 147.83 | Put        |           |           | 12,391.56000       | 12.39156           | 12,384,190        |            | 0.00                  | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.23 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.23 | Put        |           |           | 12,847.88000       | 12.84788           | 12,841,710        |            | 0.00                  | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.24 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.24 | Put        |           |           | 12,857.88000       | 12.85788           | 12,851,710        |            | 0.00                  | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.22 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.22 | Put        |           |           | 12,837.88000       | 12.83788           | 12,831,710        |            | 0.00                  | 0                | 0              |
| I2050                     | On | 02/11/2017 | Bond Future | 144.66 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| I2050                     | On | 02/11/2017 | Bond Future | 144.66 | Put        |           |           | 5,577.30000        | 5.57730            | 5,573,250         |            | 0.00                  | 0                | 0              |
| I2050                     | On | 02/11/2017 | Bond Future | 144.67 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| I2050                     | On | 02/11/2017 | Bond Future | 144.67 | Put        |           |           | 5,587.30000        | 5.58730            | 5,583,250         |            | 0.00                  | 0                | 0              |
| I2050                     | On | 02/11/2017 | Bond Future | 144.65 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| I2050                     | On | 02/11/2017 | Bond Future | 144.65 | Put        |           |           | 5,567.30000        | 5.56730            | 5,563,250         |            | 0.00                  | 0                | 0              |
| <b>Total I2050 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>24,416</b>  |
| R186                      | On | 04/05/2017 | Bond Future |        |            | 9.00652   | 113.46438 | 8.93621            | 113.94001          |                   | 8.41       | 423,449,066.16        | 3,732            | 107,191        |
| R186                      | On | 03/08/2017 | Bond Future |        |            | 9.05901   | 110.32568 | 8.98570            | 110.81072          |                   | 8.70       | 0.00                  | 0                | 9,133          |
| R186                      | On | 02/11/2017 | Bond Future |        |            | 9.10547   | 112.48267 | 9.02869            | 112.97953          |                   | 8.55       | 0.00                  | 0                | 1              |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>423,449,066.16</b> | <b>3,732</b>     | <b>116,325</b> |
| R186                      | On | 04/05/2017 | Bond Future | 8.44   | Call       |           |           | 119.34000          | 0.11934            | 60,950            | 8.39       | 0.00                  | 0                | 500            |
| R186                      | On | 04/05/2017 | Bond Future | 8.98   | Call       |           |           | 1,229.91000        | 1.22991            | 924,520           | 8.71       | 0.00                  | 0                | 0              |
| R186                      | On | 04/05/2017 | Bond Future | 8.98   | Put        |           |           | 933.36000          | 0.93336            | 1,103,600         | 8.71       | 0.00                  | 0                | 0              |
| R186                      | On | 04/05/2017 | Bond Future | 8.94   | Call       |           |           | 1,086.36000        | 1.08636            | 800,890           | 8.68       | 0.00                  | 0                | 0              |
| R186                      | On | 04/05/2017 | Bond Future | 9.20   | Put        |           |           | 421.40000          | 0.42140            | 500,890           | 8.84       | 0.00                  | 0                | 5,209          |
| R186                      | On | 04/05/2017 | Bond Future | 8.70   | Put        |           |           | 2,062.42000        | 2.06242            | 2,377,030         | 8.54       | 0.00                  | 0                | 0              |
| R186                      | On | 04/05/2017 | Bond Future | 8.70   | Call       |           |           | 444.09000          | 0.44409            | 283,070           | 8.54       | 0.00                  | 0                | 500            |
| R186                      | On | 04/05/2017 | Bond Future | 8.95   | Call       |           |           | 1,121.28000        | 1.12128            | 830,760           | 8.69       | 0.00                  | 0                | 0              |
| R186                      | On | 04/05/2017 | Bond Future | 8.89   | Put        |           |           | 1,235.71000        | 1.23571            | 1,451,670         | 8.65       | 0.00                  | 0                | 0              |
| R186                      | On | 04/05/2017 | Bond Future | 8.44   | Put        |           |           | 3,556.08000        | 3.55608            | 3,973,320         | 8.39       | 0.00                  | 0                | 0              |
| R186                      | On | 04/05/2017 | Bond Future | 8.91   | Call       |           |           | 985.53000          | 0.98553            | 715,450           | 8.67       | 0.00                  | 0                | 0              |
| R186                      | On | 04/05/2017 | Bond Future | 8.91   | Put        |           |           | 1,163.54000        | 1.16354            | 1,369,090         | 8.67       | 0.00                  | 0                | 0              |
| R186                      | On | 04/05/2017 | Bond Future | 8.89   | Call       |           |           | 921.61000          | 0.92161            | 661,940           | 8.65       | 0.00                  | 0                | 0              |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R186                     | On | 04/05/2017 | Bond Future | 8.95   | Put        |           |           | 1,027.77000        | 1.02777            | 1,212,880         | 8.69       | 0.00                  | 0                | 5,209          |
| R186                     | On | 04/05/2017 | Bond Future | 8.94   | Put        |           |           | 1,060.65000        | 1.06065            | 1,250,810         | 8.68       | 0.00                  | 0                | 500            |
| R186                     | On | 04/05/2017 | Bond Future | 9.20   | Call       |           |           | 2,191.68000        | 2.19168            | 1,795,540         | 8.84       | 0.00                  | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.90   | Call       |           |           | 953.24000          | 0.95324            | 688,350           | 8.66       | 0.00                  | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.90   | Put        |           |           | 1,199.27000        | 1.19927            | 1,410,010         | 8.66       | 0.00                  | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.92   | Call       |           |           | 2,044.24000        | 2.04424            | 1,791,630         | 8.96       | 0.00                  | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.92   | Put        |           |           | 2,481.39000        | 2.48139            | 2,713,820         | 8.96       | 0.00                  | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.93   | Call       |           |           | 2,076.52000        | 2.07652            | 1,821,560         | 8.97       | 0.00                  | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 9.35   | Call       |           |           | 3,678.47000        | 3.67847            | 3,333,110         | 9.22       | 0.00                  | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 9.35   | Put        |           |           | 1,296.28000        | 1.29628            | 1,435,960         | 9.22       | 0.00                  | 0                | 750            |
| R186                     | On | 03/08/2017 | Bond Future | 8.85   | Call       |           |           | 1,825.67000        | 1.82567            | 1,589,660         | 8.91       | 0.00                  | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.93   | Put        |           |           | 2,446.98000        | 2.44698            | 2,677,060         | 8.97       | 0.00                  | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.91   | Call       |           |           | 2,012.25000        | 2.01225            | 1,762,000         | 8.95       | 0.00                  | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.85   | Put        |           |           | 2,731.15000        | 2.73115            | 2,980,180         | 8.91       | 0.00                  | 0                | 750            |
| R186                     | On | 03/08/2017 | Bond Future | 8.91   | Put        |           |           | 2,516.14000        | 2.51614            | 2,750,930         | 8.95       | 0.00                  | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 9.50   | Call       |           |           | 4,353.36000        | 4.35336            | 3,981,390         | 9.32       | 0.00                  | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 9.50   | Put        |           |           | 1,010.51000        | 1.01051            | 1,123,580         | 9.32       | 0.00                  | 0                | 6,500          |
| R186                     | On | 02/11/2017 | Bond Future | 8.89   | Put        |           |           | 3,481.59000        | 3.48159            | 3,732,510         | 8.78       | 0.00                  | 0                | 0              |
| R186                     | On | 02/11/2017 | Bond Future | 8.90   | Call       |           |           | 2,607.35000        | 2.60735            | 2,359,630         | 8.79       | 0.00                  | 0                | 0              |
| R186                     | On | 02/11/2017 | Bond Future | 8.90   | Put        |           |           | 3,446.95000        | 3.44695            | 3,696,090         | 8.79       | 0.00                  | 0                | 0              |
| R186                     | On | 02/11/2017 | Bond Future | 8.88   | Call       |           |           | 2,545.64000        | 2.54564            | 2,301,470         | 8.78       | 0.00                  | 0                | 0              |
| R186                     | On | 02/11/2017 | Bond Future | 8.88   | Put        |           |           | 3,516.49000        | 3.51649            | 3,769,180         | 8.78       | 0.00                  | 0                | 0              |
| R186                     | On | 02/11/2017 | Bond Future | 8.89   | Call       |           |           | 2,576.39000        | 2.57639            | 2,330,450         | 8.78       | 0.00                  | 0                | 0              |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>19,918</b>  |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>423,449,066.16</b> | <b>3,732</b>     | <b>136,243</b> |
| R197                     | On | 04/05/2017 | Bond Future |        |            | 297.84975 | 297.84975 | 297.66736          | 297.66736          |                   |            | 0.00                  | 0                | 1,063          |
| R197                     | On | 03/08/2017 | Bond Future |        |            | 296.68837 | 296.68837 | 296.50510          | 296.50510          |                   |            | 0.00                  | 0                | 0              |
| R197                     | On | 02/11/2017 | Bond Future |        |            | 302.55891 | 302.55891 | 302.37661          | 302.37661          |                   |            | 0.00                  | 0                | 0              |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,063</b>   |
| R197                     | On | 04/05/2017 | Bond Future | 308.59 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| R197                     | On | 04/05/2017 | Bond Future | 308.59 | Put        |           |           | 10,922.64000       | 10.92264           | 10,740,250        |            | 0.00                  | 0                | 0              |
| R197                     | On | 04/05/2017 | Bond Future | 308.60 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| R197                     | On | 04/05/2017 | Bond Future | 308.60 | Put        |           |           | 10,932.64000       | 10.93264           | 10,750,250        |            | 0.00                  | 0                | 0              |
| R197                     | On | 04/05/2017 | Bond Future | 308.58 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| R197                     | On | 04/05/2017 | Bond Future | 308.58 | Put        |           |           | 10,912.64000       | 10.91264           | 10,730,250        |            | 0.00                  | 0                | 0              |
| R197                     | On | 03/08/2017 | Bond Future | 308.06 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| R197                     | On | 03/08/2017 | Bond Future | 308.06 | Put        |           |           | 11,554.90000       | 11.55490           | 11,371,630        |            | 0.00                  | 0                | 0              |
| R197                     | On | 03/08/2017 | Bond Future | 308.07 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| R197                     | On | 03/08/2017 | Bond Future | 308.07 | Put        |           |           | 11,564.90000       | 11.56490           | 11,381,630        |            | 0.00                  | 0                | 0              |
| R197                     | On | 03/08/2017 | Bond Future | 308.05 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R197                      | On | 03/08/2017 | Bond Future | 308.05 | Put        |           |           | 11,544.90000       | 11.54490           | 11,361,630        |            | 0.00        | 0                | 0             |
| R197                      | On | 02/11/2017 | Bond Future | 305.15 | Put        |           |           | 2,773.39000        | 2.77339            | 2,591,090         |            | 0.00        | 0                | 0             |
| R197                      | On | 02/11/2017 | Bond Future | 305.16 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R197                      | On | 02/11/2017 | Bond Future | 305.16 | Put        |           |           | 2,783.39000        | 2.78339            | 2,601,090         |            | 0.00        | 0                | 0             |
| R197                      | On | 02/11/2017 | Bond Future | 305.17 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R197                      | On | 02/11/2017 | Bond Future | 305.17 | Put        |           |           | 2,793.39000        | 2.79339            | 2,611,090         |            | 0.00        | 0                | 0             |
| R197                      | On | 02/11/2017 | Bond Future | 305.15 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R197 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R197</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,063</b>  |
| R202                      | On | 04/05/2017 | Bond Future |        |            | 241.33226 | 241.33226 | 241.62942          | 241.62942          |                   |            | 0.00        | 0                | 33,327        |
| R202                      | On | 03/08/2017 | Bond Future |        |            | 242.31577 | 242.31577 | 242.62072          | 242.62072          |                   |            | 0.00        | 0                | 0             |
| R202                      | On | 02/11/2017 | Bond Future |        |            | 247.11033 | 247.11033 | 247.42514          | 247.42514          |                   |            | 0.00        | 0                | 0             |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>33,327</b> |
| R202                      | On | 04/05/2017 | Bond Future | 256.72 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 04/05/2017 | Bond Future | 256.72 | Put        |           |           | 15,090.58000       | 15.09058           | 15,387,740        |            | 0.00        | 0                | 0             |
| R202                      | On | 04/05/2017 | Bond Future | 256.73 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 04/05/2017 | Bond Future | 256.73 | Put        |           |           | 15,100.58000       | 15.10058           | 15,397,740        |            | 0.00        | 0                | 0             |
| R202                      | On | 04/05/2017 | Bond Future | 256.71 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 04/05/2017 | Bond Future | 256.71 | Put        |           |           | 15,080.58000       | 15.08058           | 15,377,740        |            | 0.00        | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.36 | Put        |           |           | 15,739.28000       | 15.73928           | 16,044,230        |            | 0.00        | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.37 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.37 | Put        |           |           | 15,749.28000       | 15.74928           | 16,054,230        |            | 0.00        | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.35 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.35 | Put        |           |           | 15,729.28000       | 15.72928           | 16,034,230        |            | 0.00        | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.36 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 02/11/2017 | Bond Future | 253.90 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 02/11/2017 | Bond Future | 253.90 | Put        |           |           | 6,474.86000        | 6.47486            | 6,789,670         |            | 0.00        | 0                | 0             |
| R202                      | On | 02/11/2017 | Bond Future | 253.91 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 02/11/2017 | Bond Future | 253.91 | Put        |           |           | 6,484.86000        | 6.48486            | 6,799,670         |            | 0.00        | 0                | 0             |
| R202                      | On | 02/11/2017 | Bond Future | 253.89 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 02/11/2017 | Bond Future | 253.89 | Put        |           |           | 6,464.86000        | 6.46486            | 6,779,670         |            | 0.00        | 0                | 0             |
| <b>Total R202 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>33,327</b> |
| R2023                     | On | 04/05/2017 | Bond Future |        |            | 8.36572   | 98.66735  | 8.31524            | 98.89241           |                   | 5.98       | 0.00        | 0                | 19,743        |
| R2023                     | On | 03/08/2017 | Bond Future |        |            | 8.39786   | 100.54912 | 8.34447            | 100.77886          |                   | 5.79       | 0.00        | 0                | 0             |
| R2023                     | On | 02/11/2017 | Bond Future |        |            | 8.42744   | 98.58342  | 8.37047            | 98.81964           |                   | 5.25       | 0.00        | 0                | 0             |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>19,743</b> |
| R2023                     | On | 04/05/2017 | Bond Future | 8.59   | Call       |           |           | 1,442.19000        | 1.44219            | 1,242,160         | 6.22       | 0.00        | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.59   | Put        |           |           | 224.89000          | 0.22489            | 249,920           | 6.22       | 0.00        | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.60   | Call       |           |           | 1,476.32000        | 1.47632            | 1,274,960         | 6.22       | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2023                     | On | 04/05/2017 | Bond Future | 8.60   | Put        |           |           | 215.07000          | 0.21507            | 238,770           | 6.22       | 0.00                 | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.61   | Call       |           |           | 1,510.78000        | 1.51078            | 1,308,120         | 6.23       | 0.00                 | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.61   | Put        |           |           | 205.60000          | 0.20560            | 228,000           | 6.23       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.59   | Call       |           |           | 1,956.41000        | 1.95641            | 1,798,330         | 6.01       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.59   | Put        |           |           | 905.38000          | 0.90538            | 977,040           | 6.01       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.60   | Call       |           |           | 1,983.47000        | 1.98347            | 1,824,360         | 6.02       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.60   | Put        |           |           | 889.93000          | 0.88993            | 960,560           | 6.02       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.58   | Call       |           |           | 1,929.74000        | 1.92974            | 1,772,700         | 6.01       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.58   | Put        |           |           | 921.25000          | 0.92125            | 993,950           | 6.01       | 0.00                 | 0                | 0             |
| R2023                     | On | 02/11/2017 | Bond Future | 8.57   | Call       |           |           | 2,055.61000        | 2.05561            | 1,907,730         | 5.42       | 0.00                 | 0                | 0             |
| R2023                     | On | 02/11/2017 | Bond Future | 8.57   | Put        |           |           | 1,231.35000        | 1.23135            | 1,319,690         | 5.42       | 0.00                 | 0                | 0             |
| R2023                     | On | 02/11/2017 | Bond Future | 8.58   | Call       |           |           | 2,079.81000        | 2.07981            | 1,931,010         | 5.42       | 0.00                 | 0                | 0             |
| R2023                     | On | 02/11/2017 | Bond Future | 8.58   | Put        |           |           | 1,214.46000        | 1.21446            | 1,301,880         | 5.42       | 0.00                 | 0                | 0             |
| R2023                     | On | 02/11/2017 | Bond Future | 8.56   | Call       |           |           | 2,031.27000        | 2.03127            | 1,884,320         | 5.42       | 0.00                 | 0                | 0             |
| R2023                     | On | 02/11/2017 | Bond Future | 8.56   | Put        |           |           | 1,248.11000        | 1.24811            | 1,337,380         | 5.42       | 0.00                 | 0                | 0             |
| <b>Total R2023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R2023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>19,743</b> |
| R203                      | On | 04/05/2017 | Bond Future |        |            | 7.45662   | 101.45140 | 7.44171            | 101.45661          |                   | 0.29       | 0.00                 | 0                | 31,101        |
| <b>Total R203 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>31,101</b> |
| R203                      | On | 04/05/2017 | Bond Future | 6.92   | Call       |           |           | 0.29000            | 0.00029            | 0,140             | 0.29       | 0.00                 | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.92   | Put        |           |           | 182.89000          | 0.18289            | 187,950           | 0.29       | 0.00                 | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.93   | Call       |           |           | 0.33000            | 0.00033            | 0,170             | 0.29       | 0.00                 | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.93   | Put        |           |           | 179.42000          | 0.17942            | 184,470           | 0.29       | 0.00                 | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.91   | Call       |           |           | 0.25000            | 0.00025            | 0,120             | 0.29       | 0.00                 | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.91   | Put        |           |           | 186.36000          | 0.18636            | 191,440           | 0.29       | 0.00                 | 0                | 0             |
| <b>Total R203 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R203</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>31,101</b> |
| R2030                     | On | 04/05/2017 | Bond Future |        |            | 9.39733   | 91.89328  | 9.32217            | 92.40704           |                   |            | 15,713,750.88        | 171              | 31,709        |
| R2030                     | On | 03/08/2017 | Bond Future |        |            | 9.45520   | 89.63917  | 9.37736            | 90.16299           |                   |            | 0.00                 | 0                | 3,410         |
| R2030                     | On | 02/11/2017 | Bond Future |        |            | 9.50331   | 91.39186  | 9.42254            | 91.92781           |                   |            | 0.00                 | 0                | 0             |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>15,713,750.88</b> | <b>171</b>       | <b>35,119</b> |
| R2030                     | On | 04/05/2017 | Bond Future | 9.33   | Call       |           |           | 53.71000           | 0.05371            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.33   | Put        |           |           | 0.00000            | 0.00000            | 460,050           |            | 0.00                 | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.34   | Call       |           |           | 122.24000          | 0.12224            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.34   | Put        |           |           | 0.00000            | 0.00000            | 391,520           |            | 0.00                 | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.32   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.32   | Put        |           |           | 14.89000           | 0.01489            | 528,650           |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.33   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.33   | Put        |           |           | 320.78000          | 0.32078            | 844,600           |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.34   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |



| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2030                     | On | 03/08/2017 | Bond Future | 9.34   | Put        |           |           | 252.91000          | 0.25291            | 776,730           |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.35   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.35   | Put        |           |           | 185.12000          | 0.18512            | 708,940           |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/11/2017 | Bond Future | 9.36   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/11/2017 | Bond Future | 9.36   | Put        |           |           | 418.03000          | 0.41803            | 953,980           |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/11/2017 | Bond Future | 9.34   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/11/2017 | Bond Future | 9.34   | Put        |           |           | 552.27000          | 0.55227            | 1,088,220         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/11/2017 | Bond Future | 9.35   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/11/2017 | Bond Future | 9.35   | Put        |           |           | 485.11000          | 0.48511            | 1,021,060         |            | 0.00                 | 0                | 0             |
| <b>Total R2030 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R2030</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>15,713,750.88</b> | <b>171</b>       | <b>35,119</b> |
| R2032                     | On | 04/05/2017 | Bond Future |        |            | 9.57159   | 90.48616  | 9.49647            | 91.03370           |                   | 12.23      | 0.00                 | 0                | 22,637        |
| R2032                     | On | 03/08/2017 | Bond Future |        |            | 9.62760   | 92.21186  | 9.54998            | 92.77022           |                   | 12.15      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/11/2017 | Bond Future |        |            | 9.68070   | 89.85602  | 9.60026            | 90.42717           |                   | 12.08      | 0.00                 | 0                | 0             |
| <b>Total R2032 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>22,637</b> |
| R2032                     | On | 04/05/2017 | Bond Future | 9.45   | Call       |           |           | 1,084.47000        | 1.08447            | 781,590           | 12.61      | 0.00                 | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.45   | Put        |           |           | 1,425.61000        | 1.42561            | 1,670,270         | 12.61      | 0.00                 | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.46   | Call       |           |           | 1,118.69000        | 1.11869            | 810,240           | 12.62      | 0.00                 | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.46   | Put        |           |           | 1,386.26000        | 1.38626            | 1,625,350         | 12.62      | 0.00                 | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.44   | Call       |           |           | 1,050.80000        | 1.05080            | 753,520           | 12.60      | 0.00                 | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.44   | Put        |           |           | 1,465.59000        | 1.46559            | 1,715,850         | 12.60      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.44   | Call       |           |           | 2,262.42000        | 2.26242            | 1,978,570         | 12.51      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.44   | Put        |           |           | 3,062.20000        | 3.06220            | 3,336,710         | 12.51      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.45   | Call       |           |           | 2,296.49000        | 2.29649            | 2,010,100         | 12.52      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.45   | Put        |           |           | 3,023.13000        | 3.02313            | 3,295,100         | 12.52      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.43   | Call       |           |           | 2,228.83000        | 2.22883            | 1,947,530         | 12.50      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.43   | Put        |           |           | 3,101.84000        | 3.10184            | 3,378,900         | 12.50      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/11/2017 | Bond Future | 9.49   | Call       |           |           | 2,982.55000        | 2.98255            | 2,691,700         | 12.27      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/11/2017 | Bond Future | 9.49   | Put        |           |           | 3,774.02000        | 3.77402            | 4,054,320         | 12.27      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/11/2017 | Bond Future | 9.50   | Call       |           |           | 3,016.93000        | 3.01693            | 2,724,080         | 12.28      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/11/2017 | Bond Future | 9.50   | Put        |           |           | 3,736.20000        | 3.73620            | 4,014,500         | 12.28      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/11/2017 | Bond Future | 9.48   | Call       |           |           | 2,948.39000        | 2.94839            | 2,659,540         | 12.26      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/11/2017 | Bond Future | 9.48   | Put        |           |           | 3,812.13000        | 3.81213            | 4,094,430         | 12.26      | 0.00                 | 0                | 0             |
| <b>Total R2032 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R2032</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>22,637</b> |
| R2035                     | On | 04/05/2017 | Bond Future |        |            | 9.73677   | 94.44058  | 9.66672            | 94.99781           |                   |            | 0.00                 | 0                | 8,780         |
| R2035                     | On | 03/08/2017 | Bond Future |        |            | 9.79351   | 96.24174  | 9.72120            | 96.80995           |                   |            | 0.00                 | 0                | 0             |
| R2035                     | On | 02/11/2017 | Bond Future |        |            | 9.84948   | 93.62117  | 9.77463            | 94.20240           |                   |            | 0.00                 | 0                | 0             |
| <b>Total R2035 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>8,780</b>  |
| R2035                     | On | 04/05/2017 | Bond Future | 9.53   | Put        |           |           | 1,102.38000        | 1.10238            | 1,659,610         |            | 0.00                 | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2035                     | On | 04/05/2017 | Bond Future | 9.54   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.54   | Put        |           |           | 1,021.08000        | 1.02108            | 1,578,310         |            | 0.00        | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.55   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.55   | Put        |           |           | 939.89000          | 0.93989            | 1,497,120         |            | 0.00        | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.53   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.50   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.50   | Put        |           |           | 1,771.57000        | 1.77157            | 2,339,780         |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.51   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.51   | Put        |           |           | 1,690.38000        | 1.69038            | 2,258,590         |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.52   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.52   | Put        |           |           | 1,609.30000        | 1.60930            | 2,177,510         |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/11/2017 | Bond Future | 9.59   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/11/2017 | Bond Future | 9.59   | Put        |           |           | 1,457.74000        | 1.45774            | 2,038,970         |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/11/2017 | Bond Future | 9.60   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/11/2017 | Bond Future | 9.60   | Put        |           |           | 1,377.90000        | 1.37790            | 1,959,130         |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/11/2017 | Bond Future | 9.61   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/11/2017 | Bond Future | 9.61   | Put        |           |           | 1,298.16000        | 1.29816            | 1,879,390         |            | 0.00        | 0                | 0             |
| <b>Total R2035 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2035</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,780</b>  |
| R2037                     | On | 04/05/2017 | Bond Future |        |            | 9.81815   | 90.87636  | 9.74815            | 91.43000           |                   | 13.79      | 0.00        | 0                | 55,012        |
| R2037                     | On | 03/08/2017 | Bond Future |        |            | 9.87938   | 88.35243  | 9.80713            | 88.91694           |                   | 14.37      | 0.00        | 0                | 160           |
| R2037                     | On | 02/11/2017 | Bond Future |        |            | 9.93178   | 90.08001  | 9.85711            | 90.65741           |                   | 14.36      | 0.00        | 0                | 0             |
| <b>Total R2037 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>55,172</b> |
| R2037                     | On | 04/05/2017 | Bond Future | 9.59   | Put        |           |           | 2,134.10000        | 2.13410            | 2,431,300         | 14.10      | 0.00        | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.60   | Call       |           |           | 892.92000          | 0.89292            | 630,910           | 14.11      | 0.00        | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.60   | Put        |           |           | 2,082.69000        | 2.08269            | 2,374,320         | 14.11      | 0.00        | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.58   | Call       |           |           | 833.99000          | 0.83399            | 583,130           | 14.09      | 0.00        | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.58   | Put        |           |           | 2,186.28000        | 2.18628            | 2,489,060         | 14.09      | 0.00        | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.59   | Call       |           |           | 863.13000          | 0.86313            | 606,690           | 14.10      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future | 9.57   | Call       |           |           | 2,136.54000        | 2.13654            | 1,873,750         | 14.66      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future | 9.57   | Put        |           |           | 4,029.55000        | 4.02955            | 4,331,270         | 14.66      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future | 9.58   | Call       |           |           | 2,169.85000        | 2.16985            | 1,904,530         | 14.67      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future | 9.58   | Put        |           |           | 3,981.76000        | 3.98176            | 4,280,950         | 14.67      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future | 9.56   | Call       |           |           | 2,103.73000        | 2.10373            | 1,843,470         | 14.66      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future | 9.56   | Put        |           |           | 4,077.95000        | 4.07795            | 4,382,200         | 14.66      | 0.00        | 0                | 0             |
| R2037                     | On | 02/11/2017 | Bond Future | 9.66   | Call       |           |           | 3,273.52000        | 3.27352            | 2,986,370         | 14.51      | 0.00        | 0                | 0             |
| R2037                     | On | 02/11/2017 | Bond Future | 9.66   | Put        |           |           | 4,826.47000        | 4.82647            | 5,116,720         | 14.51      | 0.00        | 0                | 0             |
| R2037                     | On | 02/11/2017 | Bond Future | 9.67   | Call       |           |           | 3,309.37000        | 3.30937            | 3,020,340         | 14.52      | 0.00        | 0                | 0             |
| R2037                     | On | 02/11/2017 | Bond Future | 9.67   | Put        |           |           | 4,782.52000        | 4.78252            | 5,070,890         | 14.52      | 0.00        | 0                | 0             |
| R2037                     | On | 02/11/2017 | Bond Future | 9.65   | Call       |           |           | 3,237.87000        | 3.23787            | 2,952,610         | 14.50      | 0.00        | 0                | 0             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2037 On 02/11/2017 Bond Future | 9.65   | Put        |           |           | 4,870.74000        | 4.87074            | 5,162,880         | 14.50      | 0.00        | 0                | 0             |
| <b>Total R2037 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>55,172</b> |
| R204 On 04/05/2017 Bond Future  |        |            | 7.62817   | 103.59751 | 7.59123            | 103.65305          |                   | 1.30       | 0.00        | 0                | 28,589        |
| R204 On 03/08/2017 Bond Future  |        |            | 7.60975   | 101.53314 | 7.56540            | 101.59008          |                   | 1.30       | 0.00        | 0                | 0             |
| R204 On 02/11/2017 Bond Future  |        |            | 7.53234   | 103.51825 | 7.47566            | 103.57840          |                   | 0.86       | 0.00        | 0                | 0             |
| <b>Total R204 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>28,589</b> |
| R204 On 04/05/2017 Bond Future  | 7.91   | Call       |           |           | 497.24000          | 0.49724            | 443,770           | 1.36       | 0.00        | 0                | 0             |
| R204 On 04/05/2017 Bond Future  | 7.91   | Put        |           |           | 19.32000           | 0.01932            | 21,390            | 1.36       | 0.00        | 0                | 0             |
| R204 On 04/05/2017 Bond Future  | 7.92   | Call       |           |           | 510.70000          | 0.51070            | 457,010           | 1.36       | 0.00        | 0                | 0             |
| R204 On 04/05/2017 Bond Future  | 7.92   | Put        |           |           | 17.84000           | 0.01784            | 19,690            | 1.36       | 0.00        | 0                | 0             |
| R204 On 04/05/2017 Bond Future  | 7.90   | Call       |           |           | 483.88000          | 0.48388            | 430,630           | 1.36       | 0.00        | 0                | 0             |
| R204 On 04/05/2017 Bond Future  | 7.90   | Put        |           |           | 20.91000           | 0.02091            | 23,200            | 1.36       | 0.00        | 0                | 0             |
| R204 On 03/08/2017 Bond Future  | 7.76   | Call       |           |           | 447.12000          | 0.44712            | 408,330           | 1.33       | 0.00        | 0                | 0             |
| R204 On 03/08/2017 Bond Future  | 7.76   | Put        |           |           | 197.61000          | 0.19761            | 215,760           | 1.33       | 0.00        | 0                | 0             |
| R204 On 03/08/2017 Bond Future  | 7.77   | Call       |           |           | 455.39000          | 0.45539            | 416,250           | 1.33       | 0.00        | 0                | 0             |
| R204 On 03/08/2017 Bond Future  | 7.77   | Put        |           |           | 193.09000          | 0.19309            | 210,890           | 1.33       | 0.00        | 0                | 0             |
| R204 On 03/08/2017 Bond Future  | 7.75   | Call       |           |           | 438.93000          | 0.43893            | 400,480           | 1.33       | 0.00        | 0                | 0             |
| R204 On 03/08/2017 Bond Future  | 7.75   | Put        |           |           | 202.22000          | 0.20222            | 220,710           | 1.33       | 0.00        | 0                | 0             |
| R204 On 02/11/2017 Bond Future  | 7.75   | Call       |           |           | 449.96000          | 0.44996            | 409,210           | 0.90       | 0.00        | 0                | 0             |
| R204 On 02/11/2017 Bond Future  | 7.75   | Put        |           |           | 159.27000          | 0.15927            | 178,670           | 0.90       | 0.00        | 0                | 0             |
| R204 On 02/11/2017 Bond Future  | 7.76   | Call       |           |           | 457.24000          | 0.45724            | 416,170           | 0.90       | 0.00        | 0                | 0             |
| R204 On 02/11/2017 Bond Future  | 7.76   | Put        |           |           | 155.98000          | 0.15598            | 175,060           | 0.90       | 0.00        | 0                | 0             |
| R204 On 02/11/2017 Bond Future  | 7.74   | Call       |           |           | 442.73000          | 0.44273            | 402,300           | 0.90       | 0.00        | 0                | 0             |
| R204 On 02/11/2017 Bond Future  | 7.74   | Put        |           |           | 162.62000          | 0.16262            | 182,340           | 0.90       | 0.00        | 0                | 0             |
| <b>Total R204 Option</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>28,589</b> |
| R2040 On 04/05/2017 Bond Future |        |            | 9.87308   | 94.55574  | 9.80308            | 95.14803           |                   | 14.43      | 0.00        | 0                | 9,600         |
| R2040 On 03/08/2017 Bond Future |        |            | 9.93413   | 91.85158  | 9.86191            | 92.45542           |                   | 15.05      | 0.00        | 0                | 0             |
| R2040 On 02/11/2017 Bond Future |        |            | 9.98649   | 93.64758  | 9.91189            | 94.26513           |                   | 15.07      | 0.00        | 0                | 0             |
| <b>Total R2040 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>9,600</b>  |
| R2040 On 04/05/2017 Bond Future | 9.63   | Call       |           |           | 906.14000          | 0.90614            | 636,480           | 14.79      | 0.00        | 0                | 0             |
| R2040 On 04/05/2017 Bond Future | 9.63   | Put        |           |           | 2,397.66000        | 2.39766            | 2,720,290         | 14.79      | 0.00        | 0                | 0             |
| R2040 On 04/05/2017 Bond Future | 9.64   | Call       |           |           | 937.21000          | 0.93721            | 661,690           | 14.79      | 0.00        | 0                | 0             |
| R2040 On 04/05/2017 Bond Future | 9.64   | Put        |           |           | 2,341.49000        | 2.34149            | 2,658,260         | 14.79      | 0.00        | 0                | 0             |
| R2040 On 04/05/2017 Bond Future | 9.62   | Call       |           |           | 875.66000          | 0.87566            | 611,880           | 14.78      | 0.00        | 0                | 0             |
| R2040 On 04/05/2017 Bond Future | 9.62   | Put        |           |           | 2,454.55000        | 2.45455            | 2,783,060         | 14.78      | 0.00        | 0                | 0             |
| R2040 On 03/08/2017 Bond Future | 9.63   | Call       |           |           | 2,369.89000        | 2.36989            | 2,084,660         | 15.42      | 0.00        | 0                | 0             |
| R2040 On 03/08/2017 Bond Future | 9.63   | Put        |           |           | 4,353.55000        | 4.35355            | 4,672,160         | 15.42      | 0.00        | 0                | 0             |
| R2040 On 03/08/2017 Bond Future | 9.61   | Call       |           |           | 2,299.17000        | 2.29917            | 2,019,250         | 15.40      | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2040                     | On | 03/08/2017 | Bond Future | 9.61   | Put        |           |           | 4,457.15000        | 4.45715            | 4,781,070         | 15.40      | 0.00        | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.62   | Call       |           |           | 2,334.27000        | 2.33427            | 2,051,700         | 15.41      | 0.00        | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.62   | Put        |           |           | 4,405.03000        | 4.40503            | 4,726,300         | 15.41      | 0.00        | 0                | 0             |
| R2040                     | On | 02/11/2017 | Bond Future | 9.66   | Call       |           |           | 3,393.28000        | 3.39328            | 3,094,650         | 15.22      | 0.00        | 0                | 0             |
| R2040                     | On | 02/11/2017 | Bond Future | 9.66   | Put        |           |           | 5,529.61000        | 5.52961            | 5,848,530         | 15.22      | 0.00        | 0                | 0             |
| R2040                     | On | 02/11/2017 | Bond Future | 9.67   | Call       |           |           | 3,430.52000        | 3.43052            | 3,129,900         | 15.23      | 0.00        | 0                | 0             |
| R2040                     | On | 02/11/2017 | Bond Future | 9.67   | Put        |           |           | 5,480.51000        | 5.48051            | 5,797,440         | 15.23      | 0.00        | 0                | 0             |
| R2040                     | On | 02/11/2017 | Bond Future | 9.65   | Call       |           |           | 3,355.96000        | 3.35596            | 3,059,340         | 15.21      | 0.00        | 0                | 0             |
| R2040                     | On | 02/11/2017 | Bond Future | 9.65   | Put        |           |           | 5,578.76000        | 5.57876            | 5,899,690         | 15.21      | 0.00        | 0                | 0             |
| <b>Total R2040 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2040</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>9,600</b>  |
| R2044                     | On | 04/05/2017 | Bond Future |        |            | 9.89756   | 91.62482  | 9.82756            | 92.22200           |                   | 15.12      | 0.00        | 0                | 23,891        |
| R2044                     | On | 03/08/2017 | Bond Future |        |            | 9.95687   | 88.98987  | 9.88468            | 89.59882           |                   | 15.78      | 0.00        | 0                | 0             |
| R2044                     | On | 02/11/2017 | Bond Future |        |            | 10.00772  | 90.72990  | 9.93321            | 91.35259           |                   | 15.83      | 0.00        | 0                | 0             |
| <b>Total R2044 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>23,891</b> |
| R2044                     | On | 04/05/2017 | Bond Future | 9.68   | Put        |           |           | 2,265.58000        | 2.26558            | 2,577,070         | 15.29      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.66   | Call       |           |           | 920.01000          | 0.92001            | 646,260           | 15.27      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.66   | Put        |           |           | 2,377.59000        | 2.37759            | 2,701,020         | 15.27      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.67   | Call       |           |           | 951.64000          | 0.95164            | 671,940           | 15.28      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.67   | Put        |           |           | 2,321.11000        | 2.32111            | 2,638,590         | 15.28      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.68   | Call       |           |           | 984.09000          | 0.98409            | 698,400           | 15.29      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.64   | Call       |           |           | 2,322.01000        | 2.32201            | 2,038,330         | 15.92      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.64   | Put        |           |           | 4,440.03000        | 4.44003            | 4,765,300         | 15.92      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.62   | Call       |           |           | 2,251.41000        | 2.25141            | 1,973,140         | 15.90      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.62   | Put        |           |           | 4,546.33000        | 4.54633            | 4,877,010         | 15.90      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.63   | Call       |           |           | 2,286.55000        | 2.28655            | 2,005,580         | 15.91      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.63   | Put        |           |           | 4,492.95000        | 4.49295            | 4,820,930         | 15.91      | 0.00        | 0                | 0             |
| R2044                     | On | 02/11/2017 | Bond Future | 9.66   | Call       |           |           | 3,385.46000        | 3.38546            | 3,087,140         | 15.98      | 0.00        | 0                | 0             |
| R2044                     | On | 02/11/2017 | Bond Future | 9.66   | Put        |           |           | 5,734.00000        | 5.73400            | 6,058,370         | 15.98      | 0.00        | 0                | 0             |
| R2044                     | On | 02/11/2017 | Bond Future | 9.67   | Call       |           |           | 3,422.59000        | 3.42259            | 3,122,270         | 15.99      | 0.00        | 0                | 0             |
| R2044                     | On | 02/11/2017 | Bond Future | 9.67   | Put        |           |           | 5,683.32000        | 5.68332            | 6,005,690         | 15.99      | 0.00        | 0                | 0             |
| R2044                     | On | 02/11/2017 | Bond Future | 9.68   | Call       |           |           | 3,460.21000        | 3.46021            | 3,157,890         | 16.00      | 0.00        | 0                | 0             |
| R2044                     | On | 02/11/2017 | Bond Future | 9.68   | Put        |           |           | 5,633.27000        | 5.63327            | 5,953,640         | 16.00      | 0.00        | 0                | 0             |
| <b>Total R2044 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2044</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>23,891</b> |
| R2048                     | On | 04/05/2017 | Bond Future |        |            | 9.88577   | 90.73835  | 9.81573            | 91.34932           |                   | 15.71      | 0.00        | 0                | 77,183        |
| R2048                     | On | 03/08/2017 | Bond Future |        |            | 9.93919   | 92.46895  | 9.86705            | 93.09187           |                   | 15.66      | 0.00        | 0                | 170           |
| R2048                     | On | 02/11/2017 | Bond Future |        |            | 9.99173   | 89.83801  | 9.91724            | 90.47504           |                   | 15.68      | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>77,353</b> |
| R2048                     | On | 04/05/2017 | Bond Future | 9.66   | Call       |           |           | 1,010.98000        | 1.01098            | 719,380           | 16.12      | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2048                     | On | 04/05/2017 | Bond Future | 9.66   | Put        |           |           | 2,396.43000        | 2.39643            | 2,715,800         | 16.12      | 0.00        | 0                | 0             |
| R2048                     | On | 04/05/2017 | Bond Future | 9.67   | Call       |           |           | 1,044.50000        | 1.04450            | 746,890           | 16.13      | 0.00        | 0                | 0             |
| R2048                     | On | 04/05/2017 | Bond Future | 9.67   | Put        |           |           | 2,339.85000        | 2.33985            | 2,653,210         | 16.13      | 0.00        | 0                | 0             |
| R2048                     | On | 04/05/2017 | Bond Future | 9.65   | Call       |           |           | 978.15000          | 0.97815            | 692,570           | 16.11      | 0.00        | 0                | 0             |
| R2048                     | On | 04/05/2017 | Bond Future | 9.65   | Put        |           |           | 2,453.86000        | 2.45386            | 2,779,250         | 16.11      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.57   | Call       |           |           | 2,206.96000        | 2.20696            | 1,930,750         | 15.73      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.57   | Put        |           |           | 4,855.70000        | 4.85570            | 5,202,410         | 15.73      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.58   | Call       |           |           | 2,242.09000        | 2.24209            | 1,963,110         | 15.74      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.58   | Put        |           |           | 4,799.41000        | 4.79941            | 5,143,350         | 15.74      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.56   | Call       |           |           | 2,172.34000        | 2.17234            | 1,898,890         | 15.72      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.56   | Put        |           |           | 4,912.66000        | 4.91266            | 5,262,130         | 15.72      | 0.00        | 0                | 0             |
| R2048                     | On | 02/11/2017 | Bond Future | 9.65   | Call       |           |           | 3,298.77000        | 3.29877            | 2,996,570         | 15.82      | 0.00        | 0                | 0             |
| R2048                     | On | 02/11/2017 | Bond Future | 9.65   | Put        |           |           | 5,652.68000        | 5.65268            | 5,987,510         | 15.82      | 0.00        | 0                | 0             |
| R2048                     | On | 02/11/2017 | Bond Future | 9.66   | Call       |           |           | 3,336.90000        | 3.33690            | 3,032,560         | 15.83      | 0.00        | 0                | 0             |
| R2048                     | On | 02/11/2017 | Bond Future | 9.66   | Put        |           |           | 5,600.75000        | 5.60075            | 5,933,440         | 15.83      | 0.00        | 0                | 0             |
| R2048                     | On | 02/11/2017 | Bond Future | 9.64   | Call       |           |           | 3,260.86000        | 3.26086            | 2,960,810         | 15.81      | 0.00        | 0                | 0             |
| R2048                     | On | 02/11/2017 | Bond Future | 9.64   | Put        |           |           | 5,704.99000        | 5.70499            | 6,041,970         | 15.81      | 0.00        | 0                | 0             |
| <b>Total R2048 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>77,353</b> |
| R207                      | On | 04/05/2017 | Bond Future |        |            | 7.81869   | 100.91320 | 7.77243            | 101.02255          |                   | 2.31       | 0.00        | 0                | 76,368        |
| R207                      | On | 03/08/2017 | Bond Future |        |            | 7.83321   | 99.19461  | 7.78154            | 99.30638           |                   | 2.32       | 0.00        | 0                | 0             |
| R207                      | On | 02/11/2017 | Bond Future |        |            | 7.81453   | 101.13405 | 7.75549            | 101.25006          |                   | 1.91       | 0.00        | 0                | 0             |
| <b>Total R207 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>76,368</b> |
| R207                      | On | 04/05/2017 | Bond Future | 8.21   | Call       |           |           | 1,046.20000        | 1.04620            | 939,160           | 2.44       | 0.00        | 0                | 0             |
| R207                      | On | 04/05/2017 | Bond Future | 8.21   | Put        |           |           | 17.83000           | 0.01783            | 20,140            | 2.44       | 0.00        | 0                | 0             |
| R207                      | On | 04/05/2017 | Bond Future | 8.22   | Call       |           |           | 1,068.20000        | 1.06820            | 960,930           | 2.44       | 0.00        | 0                | 0             |
| R207                      | On | 04/05/2017 | Bond Future | 8.22   | Put        |           |           | 16.49000           | 0.01649            | 18,570            | 2.44       | 0.00        | 0                | 0             |
| R207                      | On | 04/05/2017 | Bond Future | 8.20   | Call       |           |           | 1,024.27000        | 1.02427            | 917,470           | 2.44       | 0.00        | 0                | 0             |
| R207                      | On | 04/05/2017 | Bond Future | 8.20   | Put        |           |           | 19.26000           | 0.01926            | 21,810            | 2.44       | 0.00        | 0                | 0             |
| R207                      | On | 03/08/2017 | Bond Future | 8.19   | Put        |           |           | 217.76000          | 0.21776            | 242,220           | 2.45       | 0.00        | 0                | 0             |
| R207                      | On | 03/08/2017 | Bond Future | 8.19   | Call       |           |           | 1,097.02000        | 1.09702            | 1,009,710         | 2.45       | 0.00        | 0                | 51            |
| R207                      | On | 03/08/2017 | Bond Future | 8.40   | Call       |           |           | 1,454.35000        | 1.45435            | 1,357,740         | 2.48       | 0.00        | 0                | 0             |
| R207                      | On | 03/08/2017 | Bond Future | 8.40   | Put        |           |           | 126.87000          | 0.12687            | 142,030           | 2.48       | 0.00        | 0                | 0             |
| R207                      | On | 03/08/2017 | Bond Future | 8.41   | Call       |           |           | 1,472.29000        | 1.47229            | 1,375,310         | 2.49       | 0.00        | 0                | 0             |
| R207                      | On | 03/08/2017 | Bond Future | 8.41   | Put        |           |           | 123.53000          | 0.12353            | 138,320           | 2.49       | 0.00        | 0                | 0             |
| R207                      | On | 03/08/2017 | Bond Future | 8.39   | Call       |           |           | 1,436.49000        | 1.43649            | 1,340,250         | 2.48       | 0.00        | 0                | 0             |
| R207                      | On | 03/08/2017 | Bond Future | 8.39   | Put        |           |           | 130.29000          | 0.13029            | 145,820           | 2.48       | 0.00        | 0                | 0             |
| R207                      | On | 02/11/2017 | Bond Future | 8.03   | Call       |           |           | 917.75000          | 0.91775            | 840,920           | 2.01       | 0.00        | 0                | 0             |
| R207                      | On | 02/11/2017 | Bond Future | 8.03   | Put        |           |           | 379.81000          | 0.37981            | 418,990           | 2.01       | 0.00        | 0                | 0             |
| R207                      | On | 02/11/2017 | Bond Future | 8.04   | Call       |           |           | 930.76000          | 0.93076            | 853,390           | 2.01       | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R207                     | On | 02/11/2017 | Bond Future | 8.04   | Put        |           |           | 373.29000          | 0.37329            | 411,930           | 2.01       | 0.00                | 0                | 0             |
| R207                     | On | 02/11/2017 | Bond Future | 8.05   | Call       |           |           | 943.85000          | 0.94385            | 865,950           | 2.01       | 0.00                | 0                | 0             |
| R207                     | On | 02/11/2017 | Bond Future | 8.05   | Put        |           |           | 366.86000          | 0.36686            | 404,970           | 2.01       | 0.00                | 0                | 0             |
| <b>Total R207 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>51</b>     |
| <b>Total For R207</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>76,419</b> |
| R208                     | On | 04/05/2017 | Bond Future |        |            | 7.96230   | 96.71710  | 7.90625            | 96.89739           |                   | 3.73       | 0.00                | 0                | 23,301        |
| R208                     | On | 03/08/2017 | Bond Future |        |            | 7.97918   | 98.56172  | 7.91867            | 98.74578           |                   | 3.69       | 0.00                | 0                | 0             |
| R208                     | On | 02/11/2017 | Bond Future |        |            | 7.98392   | 97.08610  | 7.91769            | 97.27575           |                   | 3.14       | 0.00                | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>23,301</b> |
| R208                     | On | 04/05/2017 | Bond Future | 8.37   | Put        |           |           | 33.03000           | 0.03303            | 38,670            | 3.89       | 0.00                | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.38   | Call       |           |           | 1,541.87000        | 1.54187            | 1,366,770         | 3.89       | 0.00                | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.38   | Put        |           |           | 30.84000           | 0.03084            | 36,030            | 3.89       | 0.00                | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.39   | Call       |           |           | 1,571.42000        | 1.57142            | 1,395,910         | 3.89       | 0.00                | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.39   | Put        |           |           | 28.81000           | 0.02881            | 33,590            | 3.89       | 0.00                | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.37   | Call       |           |           | 1,512.46000        | 1.51246            | 1,337,810         | 3.89       | 0.00                | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.30   | Call       |           |           | 1,550.70000        | 1.55070            | 1,413,150         | 3.83       | 0.00                | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.30   | Put        |           |           | 397.91000          | 0.39791            | 444,420           | 3.83       | 0.00                | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.31   | Call       |           |           | 1,572.19000        | 1.57219            | 1,433,820         | 3.83       | 0.00                | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.31   | Put        |           |           | 389.40000          | 0.38940            | 435,090           | 3.83       | 0.00                | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.32   | Call       |           |           | 1,594.01000        | 1.59401            | 1,454,820         | 3.84       | 0.00                | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.32   | Put        |           |           | 381.23000          | 0.38123            | 426,100           | 3.84       | 0.00                | 0                | 0             |
| R208                     | On | 02/11/2017 | Bond Future | 8.19   | Call       |           |           | 1,394.61000        | 1.39461            | 1,270,970         | 3.27       | 0.00                | 0                | 0             |
| R208                     | On | 02/11/2017 | Bond Future | 8.19   | Put        |           |           | 617.75000          | 0.61775            | 683,760           | 3.27       | 0.00                | 0                | 0             |
| R208                     | On | 02/11/2017 | Bond Future | 8.20   | Call       |           |           | 1,412.89000        | 1.41289            | 1,288,420         | 3.27       | 0.00                | 0                | 0             |
| R208                     | On | 02/11/2017 | Bond Future | 8.20   | Put        |           |           | 607.65000          | 0.60765            | 672,830           | 3.27       | 0.00                | 0                | 0             |
| R208                     | On | 02/11/2017 | Bond Future | 8.18   | Call       |           |           | 1,376.72000        | 1.37672            | 1,253,910         | 3.27       | 0.00                | 0                | 0             |
| R208                     | On | 02/11/2017 | Bond Future | 8.18   | Put        |           |           | 628.26000          | 0.62826            | 695,100           | 3.27       | 0.00                | 0                | 0             |
| <b>Total R208 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R208</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>23,301</b> |
| R209                     | On | 04/05/2017 | Bond Future |        |            | 9.73554   | 70.79308  | 9.67054            | 71.22221           |                   | 14.36      | 2,265,378.56        | 32               | 61,996        |
| R209                     | On | 03/08/2017 | Bond Future |        |            | 9.78804   | 72.14325  | 9.72113            | 72.58079           |                   | 14.37      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future |        |            | 9.83786   | 70.40320  | 9.76878            | 70.85078           |                   | 14.46      | 0.00                | 0                | 901           |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,265,378.56</b> | <b>32</b>        | <b>62,897</b> |
| R209                     | On | 04/05/2017 | Bond Future | 9.47   | Call       |           |           | 587.09000          | 0.58709            | 406,460           | 14.57      | 0.00                | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.47   | Put        |           |           | 1,936.36000        | 1.93636            | 2,184,860         | 14.57      | 0.00                | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.48   | Call       |           |           | 609.28000          | 0.60928            | 424,200           | 14.58      | 0.00                | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.48   | Put        |           |           | 1,890.35000        | 1.89035            | 2,134,400         | 14.58      | 0.00                | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.46   | Call       |           |           | 565.52000          | 0.56552            | 389,310           | 14.56      | 0.00                | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.33   | Put        |           |           | 2,647.35000        | 2.64735            | 2,954,810         | 14.44      | 0.00                | 0                | 1,130         |
| R209                     | On | 04/05/2017 | Bond Future | 9.46   | Put        |           |           | 1,983.09000        | 1.98309            | 2,236,010         | 14.56      | 0.00                | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R209                     | On | 04/05/2017 | Bond Future | 9.63   | Call       |           |           | 1,010.25000        | 1.01025            | 758,240           | 14.73      | 0.00                | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.63   | Put        |           |           | 1,279.91000        | 1.27991            | 1,457,030         | 14.73      | 0.00                | 0                | 1,130         |
| R209                     | On | 04/05/2017 | Bond Future | 8.93   | Put        |           |           | 5,219.65000        | 5.21965            | 5,627,770         | 14.17      | 0.00                | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 8.93   | Call       |           |           | 38.30000           | 0.03830            | 17,290            | 14.17      | 0.00                | 0                | 1,130         |
| R209                     | On | 04/05/2017 | Bond Future | 9.33   | Call       |           |           | 332.95000          | 0.33295            | 211,280           | 14.44      | 0.00                | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.44   | Call       |           |           | 1,598.37000        | 1.59837            | 1,403,330         | 14.55      | 0.00                | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.44   | Put        |           |           | 3,482.59000        | 3.48259            | 3,725,090         | 14.55      | 0.00                | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.45   | Call       |           |           | 1,624.72000        | 1.62472            | 1,427,660         | 14.55      | 0.00                | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.45   | Put        |           |           | 3,440.63000        | 3.44063            | 3,681,110         | 14.55      | 0.00                | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.43   | Call       |           |           | 1,572.27000        | 1.57227            | 1,379,250         | 14.54      | 0.00                | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.43   | Put        |           |           | 3,524.91000        | 3.52491            | 3,769,430         | 14.54      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 9.53   | Call       |           |           | 2,453.20000        | 2.45320            | 2,237,690         | 14.72      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 9.53   | Put        |           |           | 4,034.02000        | 4.03402            | 4,266,090         | 14.72      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 9.54   | Call       |           |           | 2,482.11000        | 2.48211            | 2,265,050         | 14.73      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 9.54   | Put        |           |           | 3,995.66000        | 3.99566            | 4,226,180         | 14.73      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 9.52   | Call       |           |           | 2,424.48000        | 2.42448            | 2,210,520         | 14.71      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 9.52   | Put        |           |           | 4,072.66000        | 4.07266            | 4,306,280         | 14.71      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 8.30   | Put        |           |           | 10,965.65000       | 10.96565           | 11,361,890        | 13.88      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 8.30   | Call       |           |           | 340.10000          | 0.34010            | 288,760           | 13.88      | 0.00                | 0                | 2,800         |
| R209                     | On | 02/11/2017 | Bond Future | 9.00   | Put        |           |           | 6,488.80000        | 6.48880            | 6,802,050         | 14.30      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 9.00   | Call       |           |           | 1,203.66000        | 1.20366            | 1,069,330         | 14.30      | 0.00                | 0                | 2,800         |
| R209                     | On | 02/11/2017 | Bond Future | 10.00  | Call       |           |           | 4,001.71000        | 4.00171            | 3,717,200         | 15.16      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 10.00  | Put        |           |           | 2,520.34000        | 2.52034            | 2,683,410         | 15.16      | 0.00                | 0                | 3,360         |
| <b>Total R209 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>12,350</b> |
| <b>Total For R209</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,265,378.56</b> | <b>32</b>        | <b>75,247</b> |
| R210                     | On | 04/05/2017 | Bond Future |        |            | 182.80708 | 182.80708 | 182.79742          | 182.79742          |                   |            | 0.00                | 0                | 1,698         |
| R210                     | On | 03/08/2017 | Bond Future |        |            | 186.32619 | 186.32619 | 186.31781          | 186.31781          |                   |            | 0.00                | 0                | 0             |
| R210                     | On | 02/11/2017 | Bond Future |        |            | 187.60117 | 187.60117 | 187.59574          | 187.59574          |                   |            | 0.00                | 0                | 0             |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,698</b>  |
| R210                     | On | 04/05/2017 | Bond Future | 192.33 | Put        |           |           | 9,532.58000        | 9.53258            | 9,522,920         |            | 0.00                | 0                | 0             |
| R210                     | On | 04/05/2017 | Bond Future | 192.31 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R210                     | On | 04/05/2017 | Bond Future | 192.31 | Put        |           |           | 9,512.58000        | 9.51258            | 9,502,920         |            | 0.00                | 0                | 0             |
| R210                     | On | 04/05/2017 | Bond Future | 192.32 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R210                     | On | 04/05/2017 | Bond Future | 192.32 | Put        |           |           | 9,522.58000        | 9.52258            | 9,512,920         |            | 0.00                | 0                | 0             |
| R210                     | On | 04/05/2017 | Bond Future | 192.33 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future | 196.29 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future | 196.29 | Put        |           |           | 9,972.19000        | 9.97219            | 9,963,810         |            | 0.00                | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future | 196.30 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future | 196.30 | Put        |           |           | 9,982.19000        | 9.98219            | 9,973,810         |            | 0.00                | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future | 196.28 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R210                     | On | 03/08/2017 | Bond Future | 196.28 | Put        |           |           | 9,962.19000        | 9.96219            | 9,953,810         |            | 0.00        | 0                | 0             |
| R210                     | On | 02/11/2017 | Bond Future | 192.09 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 02/11/2017 | Bond Future | 192.09 | Put        |           |           | 4,494.26000        | 4.49426            | 4,488,830         |            | 0.00        | 0                | 0             |
| R210                     | On | 02/11/2017 | Bond Future | 192.07 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 02/11/2017 | Bond Future | 192.07 | Put        |           |           | 4,474.26000        | 4.47426            | 4,468,830         |            | 0.00        | 0                | 0             |
| R210                     | On | 02/11/2017 | Bond Future | 192.08 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 02/11/2017 | Bond Future | 192.08 | Put        |           |           | 4,484.26000        | 4.48426            | 4,478,830         |            | 0.00        | 0                | 0             |
| <b>Total R210 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,698</b>  |
| R212                     | On | 04/05/2017 | Bond Future |        |            | 147.83681 | 147.83681 | 147.56558          | 147.56558          |                   |            | 0.00        | 0                | 3,268         |
| R212                     | On | 03/08/2017 | Bond Future |        |            | 148.64974 | 148.64974 | 148.37462          | 148.37462          |                   |            | 0.00        | 0                | 0             |
| R212                     | On | 02/11/2017 | Bond Future |        |            | 151.59110 | 151.59110 | 151.31285          | 151.31285          |                   |            | 0.00        | 0                | 0             |
| <b>Total R212 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,268</b>  |
| R212                     | On | 04/05/2017 | Bond Future | 152.25 | Put        |           |           | 4,684.42000        | 4.68442            | 4,413,190         |            | 0.00        | 0                | 0             |
| R212                     | On | 04/05/2017 | Bond Future | 152.23 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 04/05/2017 | Bond Future | 152.23 | Put        |           |           | 4,664.42000        | 4.66442            | 4,393,190         |            | 0.00        | 0                | 0             |
| R212                     | On | 04/05/2017 | Bond Future | 152.24 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 04/05/2017 | Bond Future | 152.24 | Put        |           |           | 4,674.42000        | 4.67442            | 4,403,190         |            | 0.00        | 0                | 0             |
| R212                     | On | 04/05/2017 | Bond Future | 152.25 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 03/08/2017 | Bond Future | 153.35 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 03/08/2017 | Bond Future | 153.35 | Put        |           |           | 4,975.38000        | 4.97538            | 4,700,260         |            | 0.00        | 0                | 0             |
| R212                     | On | 03/08/2017 | Bond Future | 153.36 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 03/08/2017 | Bond Future | 153.36 | Put        |           |           | 4,985.38000        | 4.98538            | 4,710,260         |            | 0.00        | 0                | 0             |
| R212                     | On | 03/08/2017 | Bond Future | 153.34 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 03/08/2017 | Bond Future | 153.34 | Put        |           |           | 4,965.38000        | 4.96538            | 4,690,260         |            | 0.00        | 0                | 0             |
| R212                     | On | 02/11/2017 | Bond Future | 152.40 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 02/11/2017 | Bond Future | 152.40 | Put        |           |           | 1,087.15000        | 1.08715            | 808,900           |            | 0.00        | 0                | 0             |
| R212                     | On | 02/11/2017 | Bond Future | 152.41 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 02/11/2017 | Bond Future | 152.41 | Put        |           |           | 1,097.15000        | 1.09715            | 818,900           |            | 0.00        | 0                | 0             |
| R212                     | On | 02/11/2017 | Bond Future | 152.42 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 02/11/2017 | Bond Future | 152.42 | Put        |           |           | 1,107.15000        | 1.10715            | 828,900           |            | 0.00        | 0                | 0             |
| <b>Total R212 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,268</b>  |
| R213                     | On | 04/05/2017 | Bond Future |        |            | 9.44009   | 82.69565  | 9.36492            | 83.19487           |                   | 11.93      | 0.00        | 0                | 45,201        |
| R213                     | On | 03/08/2017 | Bond Future |        |            | 9.49061   | 84.27279  | 9.41298            | 84.78184           |                   | 11.89      | 0.00        | 0                | 0             |
| R213                     | On | 02/11/2017 | Bond Future |        |            | 9.54027   | 82.36935  | 9.45986            | 82.89006           |                   | 11.86      | 0.00        | 0                | 0             |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>45,201</b> |
| R213                     | On | 04/05/2017 | Bond Future | 9.37   | Call       |           |           | 1,120.84000        | 1.12084            | 821,450           | 12.23      | 0.00        | 0                | 0             |
| R213                     | On | 04/05/2017 | Bond Future | 9.37   | Put        |           |           | 1,086.97000        | 1.08697            | 1,286,800         | 12.23      | 0.00        | 0                | 0             |
| R213                     | On | 04/05/2017 | Bond Future | 9.35   | Call       |           |           | 1,054.08000        | 1.05408            | 764,940           | 12.21      | 0.00        | 0                | 0             |



| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R213                     | On | 04/05/2017 | Bond Future | 9.35   | Put        |           |           | 1,153.68000        | 1.15368            | 1,363,760         | 12.21      | 0.00        | 0                | 0             |
| R213                     | On | 04/05/2017 | Bond Future | 9.36   | Call       |           |           | 1,087.11000        | 1.08711            | 792,830           | 12.22      | 0.00        | 0                | 0             |
| R213                     | On | 04/05/2017 | Bond Future | 9.36   | Put        |           |           | 1,119.94000        | 1.11994            | 1,324,880         | 12.22      | 0.00        | 0                | 0             |
| R213                     | On | 03/08/2017 | Bond Future | 9.34   | Call       |           |           | 2,111.68000        | 2.11168            | 1,846,140         | 12.16      | 0.00        | 0                | 0             |
| R213                     | On | 03/08/2017 | Bond Future | 9.34   | Put        |           |           | 2,594.28000        | 2.59428            | 2,837,790         | 12.16      | 0.00        | 0                | 0             |
| R213                     | On | 03/08/2017 | Bond Future | 9.35   | Call       |           |           | 2,143.47000        | 2.14347            | 1,875,560         | 12.17      | 0.00        | 0                | 0             |
| R213                     | On | 03/08/2017 | Bond Future | 9.35   | Put        |           |           | 2,559.70000        | 2.55970            | 2,800,840         | 12.17      | 0.00        | 0                | 0             |
| R213                     | On | 03/08/2017 | Bond Future | 9.33   | Call       |           |           | 2,080.17000        | 2.08017            | 1,816,990         | 12.15      | 0.00        | 0                | 0             |
| R213                     | On | 03/08/2017 | Bond Future | 9.33   | Put        |           |           | 2,629.20000        | 2.62920            | 2,875,070         | 12.15      | 0.00        | 0                | 0             |
| R213                     | On | 02/11/2017 | Bond Future | 9.35   | Call       |           |           | 2,701.38000        | 2.70138            | 2,436,560         | 12.13      | 0.00        | 0                | 0             |
| R213                     | On | 02/11/2017 | Bond Future | 9.35   | Put        |           |           | 3,420.31000        | 3.42031            | 3,676,200         | 12.13      | 0.00        | 0                | 0             |
| R213                     | On | 02/11/2017 | Bond Future | 9.36   | Call       |           |           | 2,732.73000        | 2.73273            | 2,466,070         | 12.14      | 0.00        | 0                | 0             |
| R213                     | On | 02/11/2017 | Bond Future | 9.36   | Put        |           |           | 3,385.86000        | 3.38586            | 3,639,910         | 12.14      | 0.00        | 0                | 0             |
| R213                     | On | 02/11/2017 | Bond Future | 9.34   | Call       |           |           | 2,670.23000        | 2.67023            | 2,407,240         | 12.12      | 0.00        | 0                | 0             |
| R213                     | On | 02/11/2017 | Bond Future | 9.34   | Put        |           |           | 3,455.03000        | 3.45503            | 3,712,750         | 12.12      | 0.00        | 0                | 0             |
| <b>Total R213 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R213</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>45,201</b> |
| R214                     | On | 04/05/2017 | Bond Future |        |            | 9.82520   | 70.82334  | 9.75516            | 71.30454           |                   | 15.13      | 0.00        | 0                | 35,332        |
| R214                     | On | 03/08/2017 | Bond Future |        |            | 9.87657   | 72.17405  | 9.80450            | 72.66471           |                   | 15.13      | 0.00        | 0                | 0             |
| R214                     | On | 02/11/2017 | Bond Future |        |            | 9.92704   | 70.28774  | 9.85271            | 70.78942           |                   | 15.26      | 0.00        | 0                | 0             |
| <b>Total R214 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>35,332</b> |
| R214                     | On | 04/05/2017 | Bond Future | 9.57   | Call       |           |           | 666.57000          | 0.66657            | 458,990           | 15.45      | 0.00        | 0                | 0             |
| R214                     | On | 04/05/2017 | Bond Future | 9.57   | Put        |           |           | 1,965.27000        | 1.96527            | 2,238,890         | 15.45      | 0.00        | 0                | 0             |
| R214                     | On | 04/05/2017 | Bond Future | 9.58   | Call       |           |           | 690.79000          | 0.69079            | 478,320           | 15.46      | 0.00        | 0                | 0             |
| R214                     | On | 04/05/2017 | Bond Future | 9.58   | Put        |           |           | 1,918.35000        | 1.91835            | 2,187,080         | 15.46      | 0.00        | 0                | 0             |
| R214                     | On | 04/05/2017 | Bond Future | 9.56   | Call       |           |           | 642.85000          | 0.64285            | 440,160           | 15.44      | 0.00        | 0                | 0             |
| R214                     | On | 04/05/2017 | Bond Future | 9.56   | Put        |           |           | 2,012.81000        | 2.01281            | 2,291,320         | 15.44      | 0.00        | 0                | 0             |
| R214                     | On | 03/08/2017 | Bond Future | 9.52   | Call       |           |           | 1,697.45000        | 1.69745            | 1,480,310         | 15.40      | 0.00        | 0                | 0             |
| R214                     | On | 03/08/2017 | Bond Future | 9.52   | Put        |           |           | 3,690.82000        | 3.69082            | 3,964,340         | 15.40      | 0.00        | 0                | 0             |
| R214                     | On | 03/08/2017 | Bond Future | 9.53   | Call       |           |           | 1,725.13000        | 1.72513            | 1,505,760         | 15.41      | 0.00        | 0                | 0             |
| R214                     | On | 03/08/2017 | Bond Future | 9.53   | Put        |           |           | 3,646.87000        | 3.64687            | 3,918,160         | 15.41      | 0.00        | 0                | 0             |
| R214                     | On | 03/08/2017 | Bond Future | 9.51   | Call       |           |           | 1,670.03000        | 1.67003            | 1,455,130         | 15.39      | 0.00        | 0                | 0             |
| R214                     | On | 03/08/2017 | Bond Future | 9.51   | Put        |           |           | 3,735.15000        | 3.73515            | 4,010,910         | 15.39      | 0.00        | 0                | 0             |
| R214                     | On | 02/11/2017 | Bond Future | 9.59   | Call       |           |           | 2,488.86000        | 2.48886            | 2,253,180         | 15.35      | 0.00        | 0                | 0             |
| R214                     | On | 02/11/2017 | Bond Future | 9.59   | Put        |           |           | 4,310.46000        | 4.31046            | 4,576,460         | 15.35      | 0.00        | 0                | 0             |
| R214                     | On | 02/11/2017 | Bond Future | 9.60   | Call       |           |           | 2,518.75000        | 2.51875            | 2,281,320         | 15.36      | 0.00        | 0                | 0             |
| R214                     | On | 02/11/2017 | Bond Future | 9.60   | Put        |           |           | 4,269.60000        | 4.26960            | 4,533,850         | 15.36      | 0.00        | 0                | 0             |
| R214                     | On | 02/11/2017 | Bond Future | 9.58   | Call       |           |           | 2,459.17000        | 2.45917            | 2,225,230         | 15.34      | 0.00        | 0                | 0             |
| R214                     | On | 02/11/2017 | Bond Future | 9.58   | Put        |           |           | 4,351.63000        | 4.35163            | 4,619,370         | 15.34      | 0.00        | 0                | 0             |
| <b>Total R214 Option</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 | Open Interest  |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|----------------|
| <b>Total For R214</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>35,332</b>  |
| <b>Total for Bond</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>441,428,195.60</b> | <b>3,935</b>     | <b>838,540</b> |
| E170 On 01/08/2021 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                | 0              |
| <b>Total E170 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For E170</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES18 On 20/04/2018 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                | 0              |
| <b>Total ES18 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES18</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES18A On 20/04/2018 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                | 0              |
| <b>Total ES18A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES18A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES23 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                | 0              |
| <b>Total ES23 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES23</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES23A On 25/01/2023 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                | 0              |
| <b>Total ES23A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES23A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES26 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                | 0              |
| <b>Total ES26 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES26</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES26A On 02/04/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                | 0              |
| <b>Total ES26A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES26A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES33 On 15/09/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                | 0              |
| <b>Total ES33 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES33</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES33A On 15/09/2033 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                | 0              |
| <b>Total ES33A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES33A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES42 On 25/04/2042 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                | 0              |
| <b>Total ES42 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES42</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| I2025 On 31/01/2025 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                | 0              |
| <b>Total I2025 Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For I2025</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| I2033 On 14/08/2015 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                | 0              |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| I2033 On 28/02/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2033 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2033</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2038 On 31/01/2038 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2038</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2046 On 31/03/2046 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2046</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2050 On 31/12/2050 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R186/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R186/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R197 On 07/12/2023 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R197 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R197</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R202 On 07/12/2033 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R202 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2023 On 28/02/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2023 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2023</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R203 On 15/09/2017 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R203 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R203</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2030 On 31/01/2030 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2030 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2030</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 | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2032 On 31/03/2032 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2032 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2032</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2035 On 28/02/2035 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2035 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2035</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2037 On 31/01/2037 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2037 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R204 On 21/12/2018 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R204 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R204/R On 21/12/2018 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R204/R203 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204/R203</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2040 On 06/10/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| R2040 On 31/01/2040 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2040 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2040</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2044 On 31/01/2044 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2044 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2044</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2048 On 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207 On 15/01/2020 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R207 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207/R On 15/01/2020 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R207/R203 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207/R203</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208 On 31/03/2021 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R208 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R208/R204 Future</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 | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------|------------------|---------------|
| <b>Total For R208/R204</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00          | 0                | 0             |
| <b>Total R208/R207 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R207</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| R209 On 31/03/2036 Price Contribution   |        |            | 6.25000   | 6.25000   | 6.25000            | 6.25000            |                   |            | 0.00          | 0                | 0             |
| <b>Total R209 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00          | 0                | 0             |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00          | 0                | 0             |
| <b>Total R209/R204 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00          | 0                | 0             |
| <b>Total R209/R208 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R208</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| R210 On 31/03/2028 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00          | 0                | 0             |
| <b>Total R210 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| R212 On 31/01/2022 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00          | 0                | 0             |
| <b>Total R212 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| R213 On 28/02/2031 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00          | 0                | 0             |
| <b>Total R213 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For R213</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| R213/R On 28/02/2031 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00          | 0                | 0             |
| <b>Total R213/R186 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For R213/R186</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| R214 On 28/02/2041 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00          | 0                | 0             |
| <b>Total R214 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For R214</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| R214/R On 28/02/2041 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00          | 0                | 0             |
| <b>Total R214/R209 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For R214/R209</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total for Price Contribution</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| GOVI On 04/05/2017 GOVI                 |        |            | 542.83000 | 542.83000 | 545.43100          | 545.43100          |                   |            | 48,854,700.00 | 9                | 405           |

| Contract Details         |    |            |              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| GOVI                     | On | 03/08/2017 | GOVI         |        |            | 553.18200 | 553.18200 | 555.83500          | 555.83500          |                   |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 02/11/2017 | GOVI         |        |            | 563.99600 | 563.99600 | 566.71300          | 566.71300          |                   |            | 0.00                 | 0                | 0             |
| <b>Total GOVI Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>48,854,700.00</b> | <b>9</b>         | <b>405</b>    |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.19 | Call       |           |           | 2,832,410.00000    | 283.24100          | 2,806,400,000     |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.19 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.20 | Call       |           |           | 2,832,310.00000    | 283.23100          | 2,806,300,000     |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.20 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.18 | Call       |           |           | 2,832,510.00000    | 283.25100          | 2,806,500,000     |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.18 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 03/08/2017 | GOVI         | 561.10 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 03/08/2017 | GOVI         | 561.10 | Put        |           |           | 52,650.00000       | 5.26500            | 79,180,000        |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 03/08/2017 | GOVI         | 561.11 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 03/08/2017 | GOVI         | 561.11 | Put        |           |           | 52,750.00000       | 5.27500            | 79,280,000        |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 03/08/2017 | GOVI         | 561.09 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 03/08/2017 | GOVI         | 561.09 | Put        |           |           | 52,550.00000       | 5.25500            | 79,080,000        |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 02/11/2017 | GOVI         | 572.46 | Put        |           |           | 57,470.00000       | 5.74700            | 84,640,000        |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 02/11/2017 | GOVI         | 572.44 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 02/11/2017 | GOVI         | 572.44 | Put        |           |           | 57,270.00000       | 5.72700            | 84,440,000        |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 02/11/2017 | GOVI         | 572.45 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 02/11/2017 | GOVI         | 572.45 | Put        |           |           | 57,370.00000       | 5.73700            | 84,540,000        |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 02/11/2017 | GOVI         | 572.46 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| <b>Total GOVI Option</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>48,854,700.00</b> | <b>9</b>         | <b>405</b>    |
| <b>Total for GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>48,854,700.00</b> | <b>9</b>         | <b>405</b>    |
| AL37                     | On | 04/05/2017 | Index Future |        |            | 527.64400 | 527.64400 | 528.72600          | 528.72600          |                   |            | 0.00                 | 0                | 1             |
| AL37                     | On | 03/08/2017 | Index Future |        |            | 537.70600 | 537.70600 | 538.81200          | 538.81200          |                   |            | 0.00                 | 0                | 0             |
| AL37                     | On | 02/11/2017 | Index Future |        |            | 548.21800 | 548.21800 | 549.35600          | 549.35600          |                   |            | 0.00                 | 0                | 0             |
| <b>Total AL37 Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1</b>      |
| <b>Total For AL37</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1</b>      |
| AL7T                     | On | 04/05/2017 | Index Future |        |            | 601.54000 | 601.54000 | 604.01900          | 604.01900          |                   |            | 0.00                 | 0                | 0             |
| AL7T                     | On | 03/08/2017 | Index Future |        |            | 613.01100 | 613.01100 | 615.54100          | 615.54100          |                   |            | 0.00                 | 0                | 0             |
| AL7T                     | On | 02/11/2017 | Index Future |        |            | 624.99500 | 624.99500 | 627.58700          | 627.58700          |                   |            | 0.00                 | 0                | 0             |
| <b>Total AL7T Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For AL7T</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| ALBI                     | On | 04/05/2017 | Index Future |        |            | 544.49000 | 544.49000 | 547.10200          | 547.10200          |                   |            | 0.00                 | 0                | 594           |
| ALBI                     | On | 03/08/2017 | Index Future |        |            | 554.87400 | 554.87400 | 557.53800          | 557.53800          |                   |            | 0.00                 | 0                | 33            |
| ALBI                     | On | 02/11/2017 | Index Future |        |            | 565.72100 | 565.72100 | 568.44900          | 568.44900          |                   |            | 0.00                 | 0                | 0             |
| <b>Total ALBI Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>627</b>    |
| <b>Total For ALBI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>627</b>    |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IGOV On 04/05/2017 Index Future         |        |            | 246.07300 | 246.07300 | 245.93500          | 245.93500          |                   |            | 0.00        | 0                | 925           |
| IGOV On 03/08/2017 Index Future         |        |            | 250.81000 | 250.81000 | 250.67100          | 250.67100          |                   |            | 0.00        | 0                | 297           |
| IGOV On 02/11/2017 Index Future         |        |            | 255.77200 | 255.77200 | 255.63500          | 255.63500          |                   |            | 0.00        | 0                | 0             |
| <b>Total IGOV Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,222</b>  |
| <b>Total For IGOV</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,222</b>  |
| <b>Total for Index</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,850</b>  |
| JIBAR F On 19/04/2017 Jibar Future      |        |            | 7.38000   | 92.62000  | 7.38000            | 92.62000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F On 17/05/2017 Jibar Future      |        |            | 7.37000   | 92.63000  | 7.37000            | 92.63000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F On 21/06/2017 Jibar Future      |        |            | 7.40000   | 92.60000  | 7.40000            | 92.60000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F On 19/07/2017 Jibar Future      |        |            | 7.41000   | 92.59000  | 7.41000            | 92.59000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F On 16/08/2017 Jibar Future      |        |            | 7.42000   | 92.58000  | 7.42000            | 92.58000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F On 20/09/2017 Jibar Future      |        |            | 7.42000   | 92.58000  | 7.42000            | 92.58000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F On 20/12/2017 Jibar Future      |        |            | 7.45000   | 92.55000  | 7.45000            | 92.55000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F On 20/03/2018 Jibar Future      |        |            | 7.47000   | 92.53000  | 7.47000            | 92.53000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F On 20/06/2018 Jibar Future      |        |            | 7.47000   | 92.53000  | 7.47000            | 92.53000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F On 19/09/2018 Jibar Future      |        |            | 7.49000   | 92.51000  | 7.49000            | 92.51000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F On 19/12/2018 Jibar Future      |        |            | 7.55000   | 92.45000  | 7.55000            | 92.45000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F On 20/03/2019 Jibar Future      |        |            | 7.56000   | 92.44000  | 7.56000            | 92.44000           |                   |            | 0.00        | 0                | 0             |
| <b>Total Jibar Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JIBAR FUTURE</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total for Jibar</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 10Y ST On 17/12/2025 Interest Rate Swap |        |            | 98.22426  | 98.22426  | 97.98369           | 97.98369           |                   |            | 0.00        | 0                | 0             |
| 10Y ST On 16/03/2026 Interest Rate Swap |        |            | 95.33132  | 95.33132  | 95.08235           | 95.08235           |                   |            | 0.00        | 0                | 0             |
| 10Y ST On 15/06/2026 Interest Rate Swap |        |            | 94.14637  | 94.14637  | 93.89082           | 93.89082           |                   |            | 0.00        | 0                | 0             |
| 10Y ST On 21/09/2026 Interest Rate Swap |        |            | 96.28729  | 96.28729  | 96.03023           | 96.03023           |                   |            | 0.00        | 0                | 0             |
| 10Y ST On 21/12/2026 Interest Rate Swap |        |            | 100.00249 | 100.00249 | 99.74693           | 99.74693           |                   |            | 0.00        | 0                | 0             |
| 10Y ST On 15/03/2027 Interest Rate Swap |        |            | 98.64332  | 98.64332  | 98.38181           | 98.38181           |                   |            | 0.00        | 0                | 0             |
| 10Y ST On 21/06/2027 Interest Rate Swap |        |            | 100.68968 | 100.68968 | 100.42688          | 100.42688          |                   |            | 0.00        | 0                | 0             |
| <b>Total 10Y STND Future</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For 10Y STND</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 1Y STN On 15/06/2017 Interest Rate Swap |        |            | 99.60705  | 99.60705  | 99.60706           | 99.60706           |                   |            | 0.00        | 0                | 0             |
| 1Y STN On 21/09/2017 Interest Rate Swap |        |            | 99.63030  | 99.63030  | 99.62892           | 99.62892           |                   |            | 0.00        | 0                | 0             |
| 1Y STN On 21/12/2017 Interest Rate Swap |        |            | 99.88954  | 99.88954  | 99.88322           | 99.88322           |                   |            | 0.00        | 0                | 0             |
| 1Y STN On 15/03/2018 Interest Rate Swap |        |            | 99.92534  | 99.92534  | 99.91239           | 99.91239           |                   |            | 0.00        | 0                | 0             |
| 1Y STN On 21/06/2018 Interest Rate Swap |        |            | 100.20660 | 100.20660 | 100.18759          | 100.18759          |                   |            | 0.00        | 0                | 0             |
| <b>Total 1Y STND Future</b>             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For 1Y STND</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 2Y STN On 18/12/2017 Interest Rate Swap |        |            | 99.91579  | 99.91579  | 99.90926           | 99.90926           |                   |            | 0.00        | 0                | 0             |
| 2Y STN On 16/03/2018 Interest Rate Swap |        |            | 99.20741  | 99.20741  | 99.19473           | 99.19473           |                   |            | 0.00        | 0                | 0             |

| Contract Details                    | Strike | Call / Put | MTM Yield          | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                       | Value        | Contracts Traded     | Open Interest        |
|-------------------------------------|--------|------------|--------------------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|--------------|----------------------|----------------------|
| 2Y STN On 15/06/2018                |        |            | Interest Rate Swap | 98.89116  | 98.89116           | 98.87280           | 98.87280          |            |                       | 0.00         | 0                    | 0                    |
| 2Y STN On 21/09/2018                |        |            | Interest Rate Swap | 98.96644  | 98.96644           | 98.93771           | 98.93771          |            |                       | 0.00         | 0                    | 0                    |
| 2Y STN On 21/12/2018                |        |            | Interest Rate Swap | 99.48000  | 99.48000           | 99.44000           | 99.44000          |            |                       | 0.00         | 0                    | 0                    |
| 2Y STN On 15/03/2019                |        |            | Interest Rate Swap | 100.00722 | 100.00722          | 99.95922           | 99.95922          |            |                       | 0.00         | 0                    | 0                    |
| 2Y STN On 21/06/2019                |        |            | Interest Rate Swap | 100.54539 | 100.54539          | 100.48758          | 100.48758         |            |                       | 0.00         | 0                    | 0                    |
| <b>Total 2Y STND Future</b>         |        |            |                    |           |                    |                    |                   |            |                       | <b>0.00</b>  | <b>0</b>             | <b>0</b>             |
| <b>Total For 2Y STND</b>            |        |            |                    |           |                    |                    |                   |            |                       | <b>0.00</b>  | <b>0</b>             | <b>0</b>             |
| 5Y STN On 17/12/2020                |        |            | Interest Rate Swap | 97.92786  | 97.92786           | 97.82095           | 97.82095          |            |                       | 0.00         | 0                    | 0                    |
| 5Y STN On 16/03/2021                |        |            | Interest Rate Swap | 97.28169  | 97.28169           | 97.16580           | 97.16580          |            |                       | 0.00         | 0                    | 0                    |
| 5Y STN On 15/06/2021                |        |            | Interest Rate Swap | 96.60333  | 96.60333           | 96.47913           | 96.47913          |            |                       | 0.00         | 0                    | 0                    |
| 5Y STN On 21/09/2021                |        |            | Interest Rate Swap | 96.89082  | 96.89082           | 96.75981           | 96.75981          |            |                       | 0.00         | 0                    | 0                    |
| 5Y STN On 21/12/2021                |        |            | Interest Rate Swap | 99.15455  | 99.15455           | 99.01878           | 99.01878          |            |                       | 0.00         | 0                    | 51                   |
| 5Y STN On 15/03/2022                |        |            | Interest Rate Swap | 99.37759  | 99.37759           | 99.23604           | 99.23604          |            |                       | 0.00         | 0                    | 0                    |
| 5Y STN On 21/06/2022                |        |            | Interest Rate Swap | 100.64495 | 100.64495          | 100.49701          | 100.49701         |            |                       | 0.00         | 0                    | 0                    |
| <b>Total 5Y STND Future</b>         |        |            |                    |           |                    |                    |                   |            |                       | <b>0.00</b>  | <b>0</b>             | <b>51</b>            |
| <b>Total For 5Y STND</b>            |        |            |                    |           |                    |                    |                   |            |                       | <b>0.00</b>  | <b>0</b>             | <b>51</b>            |
| <b>Total for Interest Rate Swap</b> |        |            |                    |           |                    |                    |                   |            |                       | <b>0.00</b>  | <b>0</b>             | <b>51</b>            |
| <b>Total for Derivatives :</b>      |        |            |                    |           |                    |                    |                   |            | <b>490,282,895.60</b> | <b>3,944</b> | <b>840,846</b>       |                      |
| AA05 On 22/03/2019                  |        |            | Spot Bond          | 9.86500   | 99.51466           | 9.86500            | 99.48862          |            |                       | 0.00         | 0                    | 400,000,000          |
| <b>Total AA05 SPOT</b>              |        |            |                    |           |                    |                    |                   |            |                       | <b>0.00</b>  | <b>0</b>             | <b>400,000,000</b>   |
| <b>Total For AA05</b>               |        |            |                    |           |                    |                    |                   |            |                       | <b>0.00</b>  | <b>0</b>             | <b>400,000,000</b>   |
| AA06 On 15/04/2021                  |        |            | Spot Bond          |           | 100.00000          | 0.00000            | 96.57931          |            |                       | 0.00         | 0                    | 0                    |
| <b>Total AA06 SPOT</b>              |        |            |                    |           |                    |                    |                   |            |                       | <b>0.00</b>  | <b>0</b>             | <b>0</b>             |
| <b>Total For AA06</b>               |        |            |                    |           |                    |                    |                   |            |                       | <b>0.00</b>  | <b>0</b>             | <b>0</b>             |
| AA06/JI On 15/04/2021               |        |            | Spot Bond          | 100.00000 | 11.33016           | 100.00000          | 11.30211          |            |                       | 0.00         | 0                    | 0                    |
| <b>Total AA06/JIBAR SPOT</b>        |        |            |                    |           |                    |                    |                   |            |                       | <b>0.00</b>  | <b>0</b>             | <b>0</b>             |
| <b>Total For AA06/JIBAR</b>         |        |            |                    |           |                    |                    |                   |            |                       | <b>0.00</b>  | <b>0</b>             | <b>0</b>             |
| AA07 On 15/04/2021                  |        |            | Spot Bond          | 10.45000  | 96.87145           | 10.45000           | 96.84434          |            |                       | 0.00         | 0                    | 0                    |
| <b>Total AA07 SPOT</b>              |        |            |                    |           |                    |                    |                   |            |                       | <b>0.00</b>  | <b>0</b>             | <b>0</b>             |
| <b>Total For AA07</b>               |        |            |                    |           |                    |                    |                   |            |                       | <b>0.00</b>  | <b>0</b>             | <b>0</b>             |
| AB01/R On 24/11/2020                |        |            | Spot Bond          | 10.00000  | 106.18900          | 10.00000           | 106.16200         |            |                       | 0.00         | 0                    | 0                    |
| <b>Total AB01/R186 SPOT</b>         |        |            |                    |           |                    |                    |                   |            |                       | <b>0.00</b>  | <b>0</b>             | <b>0</b>             |
| <b>Total For AB01/R186</b>          |        |            |                    |           |                    |                    |                   |            |                       | <b>0.00</b>  | <b>0</b>             | <b>0</b>             |
| AB010 On 21/11/2022                 |        |            | Spot Bond          |           | 100.00000          | 0.00000            | 101.54654         |            |                       | 0.00         | 3,688,400,000        | 3,688,400,000        |
| <b>Total AB010 SPOT</b>             |        |            |                    |           |                    |                    |                   |            |                       | <b>0.00</b>  | <b>3,688,400,000</b> | <b>3,688,400,000</b> |
| <b>Total For AB010</b>              |        |            |                    |           |                    |                    |                   |            |                       | <b>0.00</b>  | <b>3,688,400,000</b> | <b>3,688,400,000</b> |
| AB011 On 21/11/2023                 |        |            | Spot Bond          |           | 100.00000          | 0.00000            | 100.41271         |            |                       | 0.00         | 0                    | 100,000,000          |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total AB011 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| <b>Total For AB011</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| AB013 On 21/11/2018 Spot Bond  |        |            | 9.59000   | 101.37566 | 9.59000            | 101.34944          |                   |            |  | 0.00        | 0                | 1,500,000,000        |
| <b>Total AB013 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| <b>Total For AB013</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| AB014L On 19/11/2024 Spot Bond |        |            | 100.00000 | 10.82925  | 100.00000          | 10.80213           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB014U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB014U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB015L On 13/11/2024 Spot Bond |        |            | 10.84000  | 104.29277 | 10.84000           | 104.26235          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB015U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB015U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB016L On 05/02/2025 Spot Bond |        |            | 100.00000 | 11.46192  | 100.00000          | 11.43322           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB016U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB016U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB018L On 04/09/2025 Spot Bond |        |            | 11.37000  | 101.18215 | 11.37000           | 101.15175          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB018U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB018U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB019L On 04/09/2025 Spot Bond |        |            | 100.00000 | 10.86143  | 100.00000          | 10.83512           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB019U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB019U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB020L On 03/09/2027 Spot Bond |        |            | 11.81000  | 89.89074  | 11.81000           | 89.86232           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB020U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB020U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB021L On 03/09/2027 Spot Bond |        |            | 100.00000 | 10.94569  | 100.00000          | 10.91918           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB021U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB021U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB023L On 05/05/2021 Spot Bond |        |            | 100.00000 | 15.72968  | 100.00000          | 15.69029           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB023U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB023U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB024L On 05/05/2021 Spot Bond |        |            | 100.00000 | 18.68241  | 100.00000          | 18.65274           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB024U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB024U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB025L On 20/08/2026 Spot Bond |        |            | 100.00000 | 12.95679  | 100.00000          | 12.92434           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB025U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB025U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB026L On 20/08/2021 Spot Bond |        |            | 100.00000 | 15.76988  | 100.00000          | 15.73459           |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total AB026U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For AB026U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| AB028L On 17/03/2022 Spot Bond  |        |            | 100.00000 | 14.14523  | 100.00000          | 14.11723           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total AB028U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For AB028U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| AB08 On 03/05/2017 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 101.80693          |                   |            |  | 0.00        | 6,030,550,000        | 3,015,275,000        |
| <b>Total AB08 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,030,550,000</b> | <b>3,015,275,000</b> |
| <b>Total For AB08</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,030,550,000</b> | <b>3,015,275,000</b> |
| AB09 On 03/05/2017 Spot Bond    |        |            | 9.08000   | 104.61949 | 9.08000            | 104.59359          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total AB09 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For AB09</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABC12 On 25/11/2020 Spot Bond   |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABC1234/R2022 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABC1234/R2022</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABCPI3 On 07/12/2023 Spot Bond  |        |            | 4.35000   | 108.49292 | 4.35000            | 264.05689          |                   |            |  | 0.00        | 0                    | 1,400,000,000        |
| <b>Total ABCPI3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,400,000,000</b> |
| <b>Total For ABCPI3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,400,000,000</b> |
| ABFN07 On 17/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.09678          |                   |            |  | 0.00        | 364,000,000          | 764,000,000          |
| <b>Total ABFN07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>364,000,000</b>   | <b>764,000,000</b>   |
| <b>Total For ABFN07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>364,000,000</b>   | <b>764,000,000</b>   |
| ABFN08 On 17/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.86681          |                   |            |  | 0.00        | 2,210,000,000        | 1,110,000,000        |
| <b>Total ABFN08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,210,000,000</b> | <b>1,110,000,000</b> |
| <b>Total For ABFN08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,210,000,000</b> | <b>1,110,000,000</b> |
| ABFN09 On 17/03/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66420          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABFN09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABFN09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABFN10 On 28/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.71151          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABFN10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABFN10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABFN11 On 09/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABFN11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABFN11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABFN12 On 09/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.76207           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABFN12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABFN12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABFN13 On 14/05/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.60262          |                   |            |  | 0.00        | 0                    | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total ABFN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABFN13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABFN1 On 14/05/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.33896          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABFN14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABFN14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABFN1 On 11/11/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.79039          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABFN15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABFN15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABFN1 On 11/11/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.83068          |                   |            |  | 0.00        | 1,000,000,000        | 1,000,000,000        |
| <b>Total ABFN16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For ABFN16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |
| ABFN1 On 17/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.58734          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABFN17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABFN17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABFN1 On 26/09/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.40001          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABFN18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABFN18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABK1 On 07/11/2018 Spot Bond   |        |            | 11.59000  | 101.26647 | 11.59000           | 104.81057          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABK1 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABK1</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABK10 On 14/02/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.29742           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABK10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABK10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABK11 On 20/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.53816          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABK11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABK11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABK12 On 20/05/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.58998          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABK12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABK12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABK2 On 24/05/2018 Spot Bond   |        |            | 10.84000  | 101.10179 | 10.84000           | 102.25151          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABK2 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABK2</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABK3 On 07/11/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.64319          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABK3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABK3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABK3/J On 07/11/2018 Spot Bond |        |            | 100.00000 | 34.35723  | 100.00000          | 34.27120           |                   |            |  | 0.00        | 0                    | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total ABK3/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABK3/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABK4 On 24/05/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.21280          |                   |            |  | 0.00        | 0                | 78,500,000        |
| <b>Total ABK4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>78,500,000</b> |
| <b>Total For ABK4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>78,500,000</b> |
| ABK4/J On 24/05/2018 Spot Bond |        |            | 100.00000 | 44.39607  | 100.00000          | 44.28490           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABK4/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABK4/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABK5 On 31/10/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.66238           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABK5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABK5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABK5/J On 31/10/2018 Spot Bond |        |            | 100.00000 | 34.30290  | 100.00000          | 34.21701           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABK5/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABK5/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABK6 On 05/06/2020 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.00334          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABK6 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABK6</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABK7 On 03/06/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 98.47696           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABK7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABK7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABK8 On 03/06/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 95.56760           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABK8 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABK8</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABK9 On 18/11/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 96.84413           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABK9 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABK9</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABKI01 On 07/11/2018 Spot Bond |        |            | 6.30000   | 105.73144 | 6.30000            | 145.84057          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABKI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABKI01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABKI02 On 05/06/2020 Spot Bond |        |            | 6.30000   | 101.08968 | 6.30000            | 128.00293          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABKI02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABKI02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABKI02 On 05/06/2020 Spot Bond |        |            | 100.00000 | 12.33375  | 100.00000          | 12.31182           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABKI02/R212 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABKI02/R212</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 7.55000   | 89.92548  | 7.55000            | 104.87945          |                   |            |  | 0.00        | 0                | 0                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total ABKI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABKI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 100.00000 | 5.88124   | 100.00000          | 5.08425            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABKI03/R212 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABKI03/R212</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 8.33000   | 93.16151  | 8.33000            | 105.95563          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABKI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABKI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 100.00000 | 6.95329   | 100.00000          | 6.93659            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABKI04/I2025 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABKI04/I2025</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABKS1 On 04/04/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 83.76537           |                   |            |  | 0.00        | 0                | 59,900,000        |
| <b>Total ABKS1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>59,900,000</b> |
| <b>Total For ABKS1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>59,900,000</b> |
| ABN05 On 18/04/2021 Spot Bond  |        |            | 3.55000   | 180.01379 | 3.55000            | 179.96046          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABN05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABN05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABN09 On 27/06/2023 Spot Bond  |        |            | 2.17000   | 194.13990 | 2.17000            | 194.08966          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABN09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABN09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABN14 On 10/10/2033 Spot Bond  |        |            | 1.82000   | 205.07855 | 1.82000            | 205.02747          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABN14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABN14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABN33 On 29/01/2018 Spot Bond  |        |            | 8.47625   | 93.71931  | 8.47625            | 93.69425           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABN33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABN33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABN34 On 29/01/2018 Spot Bond  |        |            | 8.47625   | 93.71931  | 8.47625            | 93.69425           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABN34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABN34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABN48 On 13/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.97799           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABN48 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABN48</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABN55 On 27/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.37201          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABN55 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABN55</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABN58 On 16/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.85833           |                   |            |  | 0.00        | 0                | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ABN58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN61 On 31/01/2025 Spot Bond |        |            | 3.30000   | 91.51866  | 3.30000            | 118.14245          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN62 On 31/03/2028 Spot Bond |        |            | 3.09000   | 95.56390  | 3.09000            | 169.48258          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN63 On 07/12/2033 Spot Bond |        |            | 2.93000   | 108.01422 | 2.93000            | 222.61520          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN67 On 28/02/2023 Spot Bond |        |            | 9.91500   | 91.43433  | 9.91500            | 91.41028           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN68 On 12/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN68 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN68</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN72 On 17/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04685          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN72 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN72</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN73 On 03/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 113.11000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN73 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN74 On 09/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 129.03000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN76 On 21/12/2026 Spot Bond |        |            | 9.63000   | 108.63311 | 9.63000            | 108.60505          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN77 On 07/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 117.41000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN77</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN79 On 21/12/2026 Spot Bond |        |            | 10.32500  | 104.28436 | 10.32500           | 104.25553          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN79 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN79</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN80 On 31/03/2021 Spot Bond |        |            | 9.07500   | 92.63558  | 9.07500            | 92.61312           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded   | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| <b>Total ABN80 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For ABN80</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| ABN83 On 05/07/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total ABN83 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For ABN83</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| ABN85 On 05/07/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total ABN85 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For ABN85</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| ABN86 On 01/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total ABN86 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For ABN86</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| ABN87 On 21/12/2026 Spot Bond  |        |            | 10.87000  | 101.04350 | 10.87000           | 101.01413          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total ABN87 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For ABN87</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| ABN91 On 11/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.76436          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total ABN91 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For ABN91</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| ABN92 On 31/01/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.83470          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total ABN92 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For ABN92</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| ABS10 On 17/03/2018 Spot Bond  |        |            | 8.50500   | 101.91291 | 8.50500            | 101.88984          |                   | 4,677,750,000,000.00        | 550,000,000        | 550,000,000        |               |
| <b>Total ABS10 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>4,677,750,000,000.00</b> | <b>550,000,000</b> | <b>550,000,000</b> |               |
| <b>Total For ABS10</b>         |        |            |           |           |                    |                    |                   | <b>4,677,750,000,000.00</b> | <b>550,000,000</b> | <b>550,000,000</b> |               |
| ABS11 On 09/04/2021 Spot Bond  |        |            | 9.20000   | 100.85453 | 9.20000            | 100.82975          |                   | 0.00                        | 0                  | 620,000,000        |               |
| <b>Total ABS11 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>620,000,000</b> |               |
| <b>Total For ABS11</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>620,000,000</b> |               |
| ABS12 On 14/05/2020 Spot Bond  |        |            | 9.34500   | 103.59855 | 9.34500            | 103.57242          |                   | 0.00                        | 0                  | 0                  |               |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| ABS12/ On 14/05/2020 Spot Bond |        |            | 9.20000   | 103.98023 | 9.20000            | 103.95439          |                   | 0.00                        | 0                  | 0                  |               |
| <b>Total ABS12/R207 SPOT</b>   |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| <b>Total For ABS12/R207</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| ABS13 On 14/05/2022 Spot Bond  |        |            | 9.78000   | 103.57952 | 9.78000            | 103.55219          |                   | 0.00                        | 0                  | 0                  |               |
| <b>Total ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| <b>Total For ABS13</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| ABS14 On 11/11/2020 Spot Bond  |        |            | 9.04000   | 104.69703 | 9.04000            | 104.67146          |                   | 0.00                        | 0                  | 0                  |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded  | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| <b>Total ABS14 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For ABS14</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| ABS15 On 11/11/2022 Spot Bond  |        |            | 9.59500   | 104.83341 | 9.59500            | 104.80628          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total ABS15 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For ABS15</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| ABS16 On 11/11/2025 Spot Bond  |        |            | 10.38000  | 104.46002 | 10.38000           | 104.43082          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total ABS16 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For ABS16</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| ABS17 On 11/11/2027 Spot Bond  |        |            | 11.12000  | 101.50286 | 11.12000           | 101.47252          |                   |                           | 0.00        | 0                 | 1,500,000,000        |
| <b>Total ABS17 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,500,000,000</b> |
| <b>Total For ABS17</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,500,000,000</b> |
| ABS18 On 26/09/2023 Spot Bond  |        |            | 9.86500   | 100.35366 | 9.86500            | 100.32740          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total ABS18 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For ABS18</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| ABS6 On 01/06/2020 Spot Bond   |        |            | 9.08500   | 100.61023 | 9.08500            | 100.58567          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total ABS6 SPOT</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For ABS6</b>          |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 10.42000  | 91.20326  | 10.42000           | 91.17809           |                   | 625,200,000,000.00        |             | 60,000,000        | 3,890,000,000        |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>625,200,000,000.00</b> |             | <b>60,000,000</b> | <b>3,890,000,000</b> |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   | <b>625,200,000,000.00</b> |             | <b>60,000,000</b> | <b>3,890,000,000</b> |
| ABS7/R On 11/09/2026 Spot Bond |        |            | 100.00000 | 9.50802   | 100.00000          | 9.48709            |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total ABS7/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For ABS7/R186</b>     |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| ABS12 On 07/12/2023 Spot Bond  |        |            | 3.54000   | 276.18229 | 3.54000            | 276.10059          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| ABS14 On 31/01/2022 Spot Bond  |        |            | 2.80000   | 140.72519 | 2.80000            | 143.51226          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total ABS14 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For ABS14</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| ACIF1L On 08/07/2025 Spot Bond |        |            | 100.00000 | 0.04304   | 100.00000          | 0.04293            |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total ACIF1U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For ACIF1U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| ACL02L On 20/03/2018 Spot Bond |        |            | 100.00000 | 54.26888  | 100.00000          | 54.13741           |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total ACL02U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For ACL02U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| ACL047 On 22/10/2018 Spot Bond |        |            | 100.00000 |           | 0.00000            | 87.47057           |                   |                           | 0.00        | 0                 | 0                    |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ACL047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL082 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.92048          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL083 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.92048          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL084 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.92977          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL085 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.92977          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL085 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL085</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL086 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.91119          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL086 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL086</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL087 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.91119          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL087 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL087</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL088 On 25/11/2020 Spot Bond |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL088 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL088</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL089 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60980          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL089</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL090 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62494          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL090 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL090</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL091 On 20/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63104          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL091 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL091</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL092 On 20/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61872          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL092 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL092</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL100 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59125          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL101 On 20/12/2019 Spot Bond |        |            | 9.36500   | 102.13870 | 9.36500            | 102.11302          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ACL104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL11€ On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL118</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL127 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 217.58270          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 217.57690          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60347          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13€ On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13€ On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13€ On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.90741          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL141 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.97799          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL142 On 25/11/2020 Spot Bond |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL142/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL142/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL14€ On 20/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60535          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL161 On 20/03/2022 Spot Bond |        |            | 10.23000  | 100.65280 | 10.23000           | 100.62551          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest    |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <b>Total ACL161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL161 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.19540          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ACL165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL165 On 20/06/2019 Spot Bond |        |            | 9.72000   | 103.19623 | 9.72000            | 103.16932          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ACL167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL167 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59254          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ACL168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL168 On 20/06/2017 Spot Bond |        |            | 1.75000   | 131.86754 | 1.75000            | 131.83493          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ACL169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL169 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58821          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ACL173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL173 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60367          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ACL174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL174 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57273          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ACL175 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL175</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL175 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62842          |                   |            |  | 0.00        | 0                | 5,000,000        |
| <b>Total ACL181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000</b> |
| <b>Total For ACL181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000</b> |
| ACL181 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72410          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ACL182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL182 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86494          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ACL183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL183 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73074          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ACL184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL184 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60038          |                   |            |  | 0.00        | 0                | 0                |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ACL185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL187 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60770          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL188 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61572          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL193 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61767          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL194 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61767          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL195 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65312          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL196 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59125          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL197 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64818          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL198 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82664          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL199 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65312          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL201 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62819          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL202 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62819          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL203 On 30/01/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 155.04033          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total ACL203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL204 On 14/02/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 156.09708          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL208 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55607          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL210 On 20/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17526          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL212 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56772          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL213 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.77029           |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total ACL213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For ACL213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| ACL214 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.68059           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL215 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56092          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL216 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56031          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL217 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59794          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL218 On 11/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52036          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL219 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.01079          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL220 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.98176          |                   |            |  | 0.00        | 0                | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total ACL220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ACL220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ACL221 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59544          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ACL221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ACL221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ACL222 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58618          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ACL222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ACL222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ADCB0 On 08/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.91321          |                   |            |  | 0.00        | 1,570,000,000        | 1,590,000,000        |
| <b>Total ADCB01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,570,000,000</b> | <b>1,590,000,000</b> |
| <b>Total For ADCB01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,570,000,000</b> | <b>1,590,000,000</b> |
| ADCB0 On 08/03/2018 Spot Bond  |        |            | 100.00000 | 61.08932  | 100.00000          | 60.94132           |                   |            |  | 0.00        | 0                    | 0                    |
| ADCB0 On 08/03/2018 Spot Bond  |        |            | 100.00000 | 61.08932  | 100.00000          | 60.94132           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ADCB01/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ADCB01/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ADCB0 On 27/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.27769          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ADCB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ADCB04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ADCB0 On 04/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.00354          |                   |            |  | 0.00        | 0                    | 120,000,000          |
| <b>Total ADCB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>120,000,000</b>   |
| <b>Total For ADCB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>120,000,000</b>   |
| ADCB2 On 31/07/2018 Spot Bond  |        |            | 100.00000 | 46.43200  | 100.00000          | 46.31573           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ADCB2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ADCB2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ADCP4 On 15/04/2017 Spot Bond  |        |            | 100.00000 | 99.45504  | 100.00000          | 99.18479           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ADCP4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ADCP4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| AFS1U On 27/09/2019 Spot Bond  |        |            | 100.00000 | 23.98614  | 100.00000          | 23.92804           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total AFS1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For AFS1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| AFS2U On 02/07/2020 Spot Bond  |        |            | 100.00000 | 5.64786   | 100.00000          | 5.63403            |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total AFS2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For AFS2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| AHF2A On 18/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.09028          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total AHF2A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For AHF2A2</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 | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AHF2B: On 18/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.15921          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2B2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2B2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2C: On 18/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.38895          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2C2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2C2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3A: On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3A1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3A1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3A: On 18/10/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.02138          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3A3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3A3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3A: On 18/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.04436          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3A4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3A4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3B: On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3B1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3B1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3B: On 18/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.61874          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3B2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3B2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3B: On 18/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.50388          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3B3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3B3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3C: On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3C1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3C1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3C: On 18/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.44544          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3C2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3C2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3C: On 18/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.10104          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3C3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3C3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHL01L: On 15/04/2020 Spot Bond |        |            | 100.00000 | 39.33624  | 100.00000          | 39.23481           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHL01U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHL01U</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   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| AHL1A1 On 15/04/2020 Spot Bond |        |            | 100.00000 | 13.41738  | 100.00000          | 13.38278           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AHL1AU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AHL1AU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AHY2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 11.36504  | 100.00000          | 11.33476           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AHY2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AHY2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AIG2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 9.25745   | 100.00000          | 9.23279            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AIG2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AIG2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AIR01 On 15/03/2019 Spot Bond  |        |            | 9.14000   | 99.69683  | 9.14000            | 99.67262           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AIR01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AIR01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 10.49000  | 110.51255 | 10.49000           | 110.48152          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 9.65500   | 101.37625 | 9.65500            | 101.34985          |                   |            |  | 0.00        | 0                  | 300,000,000        |
| <b>Total AIR04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>300,000,000</b> |
| <b>Total For AIR04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>300,000,000</b> |
| AIR04U On 26/10/2029 Spot Bond |        |            | 100.00000 | 16.89212  | 100.00000          | 16.85454           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AIR04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AIR04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AIR05 On 29/05/2030 Spot Bond  |        |            | 10.75000  | 98.49243  | 10.75000           | 98.46394           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AIR05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AIR05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 3.34500   | 175.18687 | 3.34500            | 175.13596          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AIRL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AIRL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| APF01 On 26/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.52778          |                   |            |  | 0.00        | 400,000,000        | 200,000,000        |
| <b>Total APF01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| <b>Total For APF01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| APF02 On 26/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.42031          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total APF02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For APF02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| APF03 On 07/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.60773          |                   |            |  | 0.00        | 800,000,000        | 400,000,000        |
| <b>Total APF03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>400,000,000</b> |
| <b>Total For APF03</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| APF04 On 21/10/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.77470           |                   |            | 0.00        | 0                | 0             |
| <b>Total APF04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS116L On 15/01/2018 Spot Bond |        |            | 100.00000 | 66.18331  | 100.00000          | 66.01942           |                   |            | 0.00        | 0                | 0             |
| <b>Total AS116U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS116U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS120L On 01/02/2018 Spot Bond |        |            | 100.00000 | 66.25044  | 100.00000          | 66.08455           |                   |            | 0.00        | 0                | 0             |
| <b>Total AS120U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS120U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS126L On 19/02/2019 Spot Bond |        |            | 100.00000 | 23.95192  | 100.00000          | 23.89194           |                   |            | 0.00        | 0                | 0             |
| <b>Total AS126U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS126U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS127L On 19/02/2019 Spot Bond |        |            | 100.00000 | 23.95192  | 100.00000          | 23.89194           |                   |            | 0.00        | 0                | 0             |
| <b>Total AS127U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS127U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS133L On 07/12/2033 Spot Bond |        |            | 100.00000 | 3.61308   | 100.00000          | 3.60667            |                   |            | 0.00        | 0                | 0             |
| <b>Total AS133U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS133U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS139L On 30/03/2026 Spot Bond |        |            | 100.00000 | 0.10309   | 100.00000          | 0.10297            |                   |            | 0.00        | 0                | 0             |
| <b>Total AS139U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS139U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS167L On 04/10/2021 Spot Bond |        |            | 100.00000 | 11.88723  | 100.00000          | 11.85844           |                   |            | 0.00        | 0                | 0             |
| <b>Total AS167U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS167U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS168L On 20/06/2021 Spot Bond |        |            | 100.00000 | 20.10825  | 100.00000          | 20.05954           |                   |            | 0.00        | 0                | 0             |
| <b>Total AS168U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS168U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS180L On 09/03/2019 Spot Bond |        |            | 100.00000 | 30.35034  | 100.00000          | 30.27682           |                   |            | 0.00        | 0                | 0             |
| <b>Total AS180U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS180U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN008 On 06/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN008 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN008</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN010 On 04/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN010 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN010</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN01: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57279          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.69115          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 11/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02: On 09/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 115.18558          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02: On 07/12/2033 Spot Bond |        |            | 3.18000   | 241.90526 | 3.18000            | 241.83603          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02: On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.33635           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN03: On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.08143           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN032 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN032</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN03: On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN03: On 10/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55083          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN03: On 07/12/2033 Spot Bond |        |            | 3.19500   | 215.37884 | 3.19500            | 215.31714          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN04: On 21/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN041</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   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| ASN04 On 12/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN048 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN048</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN05 On 19/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN051 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN051</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN05 On 16/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86135           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN057 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN057</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN05 On 22/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.70238           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN058 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN058</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN05 On 28/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88898          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN059 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN059</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN06 On 30/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86037          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN061 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN061</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN06 On 14/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.41896           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN062 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN062</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN06 On 22/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN064 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN064</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN06 On 01/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03080          |                   |            |  | 0.00        | 100,400,000        | 100,400,000        |
| <b>Total ASN066 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,400,000</b> | <b>100,400,000</b> |
| <b>Total For ASN066</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,400,000</b> | <b>100,400,000</b> |
| ASN06 On 15/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65983          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN068 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN068</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN06 On 07/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61630          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN069 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN069</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN07 On 12/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN070 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN070</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 | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| ASN07: On 20/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.99105           |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN073 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN073</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN07: On 23/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN077 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN077</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN07: On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67176          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN078 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN078</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN08: On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57869          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN080 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN080</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN08: On 10/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84323          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN081 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN081</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN08: On 17/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN082 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN082</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN08: On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21662          |                   |            | 0.00        | 0                | 110,600,000        |
| <b>Total ASN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>110,600,000</b> |
| <b>Total For ASN083</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>110,600,000</b> |
| ASN08: On 03/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13709          |                   |            | 0.00        | 0                | 23,900,000         |
| <b>Total ASN084 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>23,900,000</b>  |
| <b>Total For ASN084</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>23,900,000</b>  |
| ASN08: On 25/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38902          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN086 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN086</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN08: On 01/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 116.70743          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN087 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN087</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN08: On 05/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN088 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN088</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN09: On 08/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04589          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN090 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN090</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN09 On 16/10/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN091 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN091</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN09 On 21/10/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.78195           |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN092 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN092</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN09 On 29/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN094 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN094</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN09 On 10/11/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.57471          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN096 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN096</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN09 On 20/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 69.89104           |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN099 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN099</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN111 On 02/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06703          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN111 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN111</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN112 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59434          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN112 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN112</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN113 On 08/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93107          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN113 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN113</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN114 On 03/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN114 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN114</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN115 On 10/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN115 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN115</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN119 On 27/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85018          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN119 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN119</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN12 On 20/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.75118          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN121 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN121</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   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| ASN12: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58363          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ASN125 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN125</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN12: On 24/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21140          |                   |            | 0.00        | 190,300,000        | 190,300,000        |
| <b>Total ASN128 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>190,300,000</b> | <b>190,300,000</b> |
| <b>Total For ASN128</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>190,300,000</b> | <b>190,300,000</b> |
| ASN12: On 24/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21036          |                   |            | 0.00        | 287,100,000        | 287,100,000        |
| <b>Total ASN129 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>287,100,000</b> | <b>287,100,000</b> |
| <b>Total For ASN129</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>287,100,000</b> | <b>287,100,000</b> |
| ASN13: On 24/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19231          |                   |            | 0.00        | 190,300,000        | 190,300,000        |
| <b>Total ASN130 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>190,300,000</b> | <b>190,300,000</b> |
| <b>Total For ASN130</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>190,300,000</b> | <b>190,300,000</b> |
| ASN13: On 03/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02929          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ASN131 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN131</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN13: On 03/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02119          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ASN132 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN132</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN13: On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74503          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ASN134 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN134</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN13: On 05/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ASN135 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN135</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN13: On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 82.99000           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ASN136 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN136</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN13: On 31/01/2022 Spot Bond |        |            | 3.53000   | 138.98079 | 3.53000            | 138.93963          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ASN137 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN137</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN14: On 30/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ASN140 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN140</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN14: On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 82.99000           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ASN141 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN141</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN14: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57893          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.09458          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 28/04/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 20/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 58.51370           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 04/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69044          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 04/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69044          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 31/01/2022 Spot Bond |        |            | 3.57500   | 138.70455 | 3.57500            | 138.66330          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 31/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.71441          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 04/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08922          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 31/03/2031 Spot Bond |        |            | 3.99000   | 89.10423  | 3.99000            | 155.78828          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 29/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 06/07/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN157</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN15: On 27/07/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN16: On 08/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66137          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN16: On 19/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31418          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN16: On 29/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN16: On 06/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN16: On 20/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62814          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN17: On 22/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN17: On 30/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96806          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN17: On 02/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02280          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN17: On 21/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN17: On 23/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN17: On 25/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN179 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN179</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      | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| ASN18 On 20/06/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38143          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total ASN181 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For ASN181</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| ASN18 On 11/10/2017 Spot Bond |        |            | 100.00000 | 75.41436  | 100.00000          | 75.20661           |                   | 050,000,000,000,000.00       | 10,500,000,000        | 10,500,000,000        |               |
| <b>Total ASN184 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>50,000,000,000,000.00</b> | <b>10,500,000,000</b> | <b>10,500,000,000</b> |               |
| <b>Total For ASN184</b>       |        |            |           |           |                    |                    |                   | <b>50,000,000,000,000.00</b> | <b>10,500,000,000</b> | <b>10,500,000,000</b> |               |
| ASN38 On 20/12/2017 Spot Bond |        |            | 100.00000 | 58.37687  | 100.00000          | 58.23545           |                   | 0.00                         | 0                     | 0                     |               |
| <b>Total ASN38U SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For ASN38U</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| ASN39 On 20/12/2017 Spot Bond |        |            | 100.00000 | 58.42860  | 100.00000          | 58.28706           |                   | 0.00                         | 0                     | 0                     |               |
| <b>Total ASN39U SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For ASN39U</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| ASN40 On 20/12/2017 Spot Bond |        |            | 100.00000 | 58.19584  | 100.00000          | 58.05486           |                   | 0.00                         | 0                     | 0                     |               |
| <b>Total ASN40U SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For ASN40U</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| ASN50 On 16/03/2018 Spot Bond |        |            | 100.00000 | 58.71933  | 100.00000          | 58.57708           |                   | 0.00                         | 0                     | 0                     |               |
| <b>Total ASN50U SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For ASN50U</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| ASN75 On 20/09/2020 Spot Bond |        |            | 100.00000 | 5.82708   | 100.00000          | 5.81296            |                   | 0.00                         | 0                     | 0                     |               |
| <b>Total ASN75U SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For ASN75U</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| ASN89 On 02/10/2018 Spot Bond |        |            | 100.00000 | 39.29864  | 100.00000          | 39.20239           |                   | 0.00                         | 0                     | 0                     |               |
| <b>Total ASN89U SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For ASN89U</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| BAR00 On 12/06/2018 Spot Bond |        |            | 100.00000 |           | 0.00000            | 100.70600          |                   | 0.00                         | 0                     | 0                     |               |
| <b>Total BAR001 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For BAR001</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| BAW11 On 01/10/2018 Spot Bond |        |            | 9.01500   | 101.37146 | 9.01500            | 101.34704          |                   | 0.00                         | 0                     | 0                     |               |
| <b>Total BAW11 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For BAW11</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| BAW13 On 17/04/2017 Spot Bond |        |            | 100.00000 |           | 0.00000            | 99.87526           |                   | 0.00                         | 0                     | 0                     |               |
| <b>Total BAW13 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For BAW13</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| BAW17 On 05/12/2018 Spot Bond |        |            | 100.00000 |           | 0.00000            | 100.56800          |                   | 0.00                         | 400,000,000           | 620,000,000           |               |
| <b>Total BAW17 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>400,000,000</b>    | <b>620,000,000</b>    |               |
| <b>Total For BAW17</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>400,000,000</b>    | <b>620,000,000</b>    |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| BAW17 On 05/12/2018 Spot Bond  |        |            | 100.00000 | 30.68619  | 100.00000          | 30.61186           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BAW17/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BAW17/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BAW18 On 05/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.61631          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BAW18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BAW18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BAW19 On 05/12/2020 Spot Bond  |        |            | 10.40000  | 100.86717 | 10.40000           | 100.83908          |                   |            |  | 0.00        | 0                    | 1,022,000,000        |
| <b>Total BAW19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,022,000,000</b> |
| <b>Total For BAW19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,022,000,000</b> |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 10.02000  | 97.72011  | 10.02000           | 97.69414           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BAW21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BAW21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 9.30000   | 100.47553 | 9.30000            | 100.45071          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BAW21/R208 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BAW21/R208</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BAW22 On 07/12/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.93105          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BAW22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BAW22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BAW23 On 15/10/2017 Spot Bond  |        |            | 100.00000 | 63.68343  | 100.00000          | 63.52573           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BAW23U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BAW23U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BAW24 On 30/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.87413          |                   |            |  | 0.00        | 1,200,000,000        | 600,000,000          |
| <b>Total BAW24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>600,000,000</b>   |
| <b>Total For BAW24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>600,000,000</b>   |
| BAW3 On 02/10/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.91356          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BAW3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BAW3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BAW8 On 02/10/2017 Spot Bond   |        |            | 9.23000   | 100.59465 | 9.23000            | 100.57029          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BAW8 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BAW8</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BAYA08 On 31/12/2017 Spot Bond |        |            | 12.17545  | 100.14866 | 12.17545           | 100.10988          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BAYA08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BAYA08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BAYA23 On 30/06/2017 Spot Bond |        |            | 12.27902  | 100.00340 | 12.27902           | 99.96889           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BAYA23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BAYA23</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BAYA24 On 30/06/2017 Spot Bond |        |            | 9.48000   | 100.73182 | 9.48000            | 100.70617          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA24 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA24</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA25 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29168          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA25 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA25</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA26 On 30/09/2017 Spot Bond |        |            | 11.93000  | 97.50730  | 11.93000           | 99.56930           |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA26</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA27 On 30/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA27</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA31 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38428          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA32 On 31/03/2018 Spot Bond |        |            | 11.59000  | 92.25542  | 11.59000           | 101.17243          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA32 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA32</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA33 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37431          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA33 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA33</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA34 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38227          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA34 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA34</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA35 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.61264           |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA35 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA35</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA36 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.23342           |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA36 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA36</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA39 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.25623           |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA39 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA39</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA41 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.82216           |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA41 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA41</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA42 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38263          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA45 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38274          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA51 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39884          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA52 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.40987          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA53 On 30/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32651          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA54 On 30/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41001          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA54</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA55 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24710          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA56 On 31/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29569          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA57 On 31/03/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31978          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB05 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48630          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB06 On 31/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48611          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB07 On 31/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48620          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB07</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BAYB08 On 30/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50186          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB09 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43043          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB09</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD1U On 30/06/2035 Spot Bond |        |            | 100.00000 | 19.29540  | 100.00000          | 19.24815           |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYD1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD2U On 30/06/2035 Spot Bond |        |            | 100.00000 | 17.56099  | 100.00000          | 17.51797           |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYD2U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD2U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD3U On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.84011  | 100.00000          | 10.81357           |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYD3U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD3U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD4U On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.86268  | 100.00000          | 10.83636           |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYD4U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD4U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD5U On 30/06/2035 Spot Bond |        |            | 100.00000 | 13.10621  | 100.00000          | 13.07412           |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYD5U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD5U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD6U On 30/06/2035 Spot Bond |        |            | 100.00000 | 11.35631  | 100.00000          | 11.32849           |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYD6U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD6U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BC117U On 02/05/2017 Spot Bond |        |            | 100.00000 | 95.05208  | 100.00000          | 94.80519           |                   |            | 0.00        | 0                | 0             |
| <b>Total BC117U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC117U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BC118U On 15/05/2017 Spot Bond |        |            | 100.00000 | 91.93955  | 100.00000          | 91.70854           |                   |            | 0.00        | 0                | 0             |
| <b>Total BC118U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC118U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BC119U On 24/05/2017 Spot Bond |        |            | 100.00000 | 89.90148  | 100.00000          | 89.68059           |                   |            | 0.00        | 0                | 0             |
| <b>Total BC119U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC119U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ04 On 21/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.80622           |                   |            | 0.00        | 0                | 0             |
| <b>Total BCJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCJ04</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   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| BCJ06 On 07/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.01369          |                   |            |  | 0.00        | 800,000,000        | 400,000,000          |
| <b>Total BCJ06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>400,000,000</b>   |
| <b>Total For BCJ06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>400,000,000</b>   |
| BCJ09 On 25/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.80773          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total BCJ09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BCJ09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BCJ10 On 12/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.99999           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total BCJ10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BCJ10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BCJ11 On 14/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.33735          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total BCJ11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BCJ11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BCJ12 On 23/03/2018 Spot Bond  |        |            | 8.65000   | 100.48840 | 8.65000            | 100.46128          |                   |            |  | 0.00        | 0                  | 1,200,000,000        |
| <b>Total BCJ12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,200,000,000</b> |
| <b>Total For BCJ12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,200,000,000</b> |
| BCP3U On 30/06/2019 Spot Bond  |        |            | 100.00000 | 19.07317  | 100.00000          | 19.02697           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total BCP3U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BCP3U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BCP4U On 30/06/2019 Spot Bond  |        |            | 100.00000 | 19.07317  | 100.00000          | 19.02697           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total BCP4U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BCP4U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BD0202 On 31/12/2018 Spot Bond |        |            | 2.65000   | 101.27837 | 2.65000            | 198.09474          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total BD0202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BD0202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BD0205 On 28/04/2028 Spot Bond |        |            | 8.94000   | 95.69220  | 8.94000            | 170.93706          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total BD0205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BD0205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BD0206 On 02/03/2028 Spot Bond |        |            | 8.94000   | 89.72158  | 8.94000            | 171.48458          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total BD0206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BD0206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BD0302 On 18/04/2028 Spot Bond |        |            | 9.32500   | 91.70457  | 9.32500            | 91.68161           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total BD0302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BD0302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BD311E On 07/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total BD311E SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BD311E</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  | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| BEER0 On 28/03/2018 Spot Bond  |        |            | 8.24000   | 99.29831  | 8.24000            | 99.27653           |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total BEER02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For BEER02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| BG1A7U On 21/11/2032 Spot Bond |        |            | 100.00000 | 9.70724   | 100.00000          | 9.68294            |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total BG1A7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For BG1A7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| BG1A8U On 21/11/2032 Spot Bond |        |            | 100.00000 | 8.40038   | 100.00000          | 8.37934            |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total BG1A8U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For BG1A8U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| BG1B2U On 23/11/2032 Spot Bond |        |            | 100.00000 | 8.40038   | 100.00000          | 8.37934            |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total BG1B2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For BG1B2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| BG1C2U On 21/11/2032 Spot Bond |        |            | 100.00000 | 8.91176   | 100.00000          | 8.88945            |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total BG1C2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For BG1C2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| BG1D2U On 21/11/2032 Spot Bond |        |            | 100.00000 | 0.00009   | 100.00000          | 0.00009            |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total BG1D2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For BG1D2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| BG1E2U On 21/11/2032 Spot Bond |        |            | 100.00000 | 11.92323  | 100.00000          | 11.89337           |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total BG1E2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For BG1E2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| BG1F2U On 21/11/2032 Spot Bond |        |            | 100.00000 | 16.46884  | 100.00000          | 16.42761           |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total BG1F2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For BG1F2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| BG42C On 15/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total BG42C SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For BG42C</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| BGL01 On 19/11/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.17057          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total BGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For BGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| BGL02 On 19/11/2019 Spot Bond  |        |            | 10.76500  | 104.47238 | 10.76500           | 104.44212          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total BGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For BGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| BGL03 On 05/02/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.54381          |                   |            |  | 0.00        | 20,000,000        | 20,000,000        |
| <b>Total BGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>20,000,000</b> |
| <b>Total For BGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>20,000,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded  | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|--------------------|
| BGL04 On 05/02/2025 Spot Bond |        |            | 10.96500  | 97.10747  | 10.96500           | 99.63366           |                   |            | 0.00        | 0                 | 0                  |
| <b>Total BGL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For BGL04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| BGL05 On 04/09/2025 Spot Bond |        |            | 11.30000  | 101.55543 | 11.30000           | 101.35761          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total BGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For BGL05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| BGL06 On 04/09/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24356          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total BGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For BGL06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| BGL07 On 03/09/2027 Spot Bond |        |            | 11.95500  | 100.43642 | 11.95500           | 100.69037          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total BGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For BGL07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| BGL08 On 03/09/2027 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20150          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total BGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For BGL08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| BGL09 On 29/09/2020 Spot Bond |        |            | 11.30000  | 100.73295 | 11.30000           | 100.70287          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total BGL09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For BGL09</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| BGL10 On 05/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.00635          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total BGL10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For BGL10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| BGL11 On 05/05/2021 Spot Bond |        |            | 11.68000  | 106.01090 | 11.68000           | 107.77834          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total BGL11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For BGL11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| BGL12 On 20/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.61184          |                   |            | 0.00        | 20,000,000        | 10,000,000         |
| <b>Total BGL12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>20,000,000</b> | <b>10,000,000</b>  |
| <b>Total For BGL12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>20,000,000</b> | <b>10,000,000</b>  |
| BGL13 On 20/08/2021 Spot Bond |        |            | 11.72000  | 101.71908 | 11.72000           | 101.68707          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total BGL13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For BGL13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| BGL14 On 03/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.10032          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total BGL14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For BGL14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| BGL15 On 17/03/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82426          |                   |            | 0.00        | 0                 | 100,000,000        |
| <b>Total BGL15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>100,000,000</b> |
| <b>Total For BGL15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>100,000,000</b> |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|--------------------|
| BGR04 On 28/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.03082          |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total BGR04 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For BGR04</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| BID04 On 23/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.17779          |                   |                              | 0.00                 | 0                    | 750,000,000        |
| <b>Total BID04 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>750,000,000</b> |
| <b>Total For BID04</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>750,000,000</b> |
| BID05 On 26/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.46057           |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total BID05 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For BID05</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| BID06 On 30/06/2019 Spot Bond  |        |            | 9.04000   | 102.14214 | 9.04000            | 102.11733          |                   | 10,848,000,000,000.00        | 1,200,000,000        | 3,800,000,000        |                    |
| <b>Total BID06 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>10,848,000,000,000.00</b> | <b>1,200,000,000</b> | <b>3,800,000,000</b> |                    |
| <b>Total For BID06</b>         |        |            |           |           |                    |                    |                   | <b>10,848,000,000,000.00</b> | <b>1,200,000,000</b> | <b>3,800,000,000</b> |                    |
| BLG1A1 On 21/11/2032 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total BLG1A6 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For BLG1A6</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| BPPF01 On 22/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.47981          |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total BPPF01 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For BPPF01</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| BPPF02 On 22/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51921          |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total BPPF02 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For BPPF02</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| BSR17 On 19/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.29451          |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total BSR17 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For BSR17</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| BTC152 On 17/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.24619           |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total BTC152 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For BTC152</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| BTC162 On 10/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total BTC162 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For BTC162</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| BTC163 On 03/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.55656           |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total BTC163 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For BTC163</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| BTC164 On 10/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.41217           |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total BTC164 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For BTC164</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      | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|-------------------|
| BTC165 On 17/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.26324           |                   |                              |  | 0.00                  | 0                     | 0                 |
| <b>Total BTC165 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| <b>Total For BTC165</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| BTC166 On 21/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.17916           |                   |                              |  | 0.00                  | 0                     | 0                 |
| <b>Total BTC166 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| <b>Total For BTC166</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| BTC167 On 02/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.92800           |                   |                              |  | 0.00                  | 0                     | 0                 |
| <b>Total BTC167 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| <b>Total For BTC167</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| BTC168 On 06/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.84403           |                   |                              |  | 0.00                  | 0                     | 0                 |
| <b>Total BTC168 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| <b>Total For BTC168</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| BTC169 On 07/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.82375           |                   |                              |  | 0.00                  | 0                     | 0                 |
| <b>Total BTC169 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| <b>Total For BTC169</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| BTC170 On 14/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.54205           |                   |                              |  | 0.00                  | 0                     | 0                 |
| <b>Total BTC170 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| <b>Total For BTC170</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| BTC171 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.33702           |                   |                              |  | 0.00                  | 0                     | 0                 |
| <b>Total BTC171 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| <b>Total For BTC171</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| BTC173 On 07/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.18252           |                   |                              |  | 0.00                  | 0                     | 0                 |
| <b>Total BTC173 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| <b>Total For BTC173</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| BTC174 On 12/07/2017 Spot Bond |        |            | 100.00000 | 80.21978  | 100.00000          | 80.04386           |                   | 700,000,000,000,000.00       |  | 17,000,000,000        | 13,800,000,000        |                   |
| <b>Total BTC174 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>17,000,000,000</b> | <b>13,800,000,000</b> |                   |
| <b>Total For BTC174</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>17,000,000,000</b> | <b>13,800,000,000</b> |                   |
| BWZ18 On 27/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.40003          |                   |                              |  | 0.00                  | 0                     | 0                 |
| <b>Total BWZ18B SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| <b>Total For BWZ18B</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| BWZ20 On 27/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.41281          |                   |                              |  | 0.00                  | 0                     | 40,000,000        |
| <b>Total BWZ20A SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>40,000,000</b> |
| <b>Total For BWZ20A</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>40,000,000</b> |
| BWZJ18 On 19/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28654          |                   |                              |  | 0.00                  | 0                     | 0                 |
| <b>Total BWZJ18 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>          |
| <b>Total For BWZJ18</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 | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| BWZJ1 On 10/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.58300          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BWZJ19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BWZJ19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BWZJ2 On 10/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.62444          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BWZJ21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BWZJ21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BX161L On 01/10/2021 Spot Bond |        |            | 100.00000 | 11.56835  | 100.00000          | 11.54002           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BX161U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BX161U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BX162L On 01/10/2021 Spot Bond |        |            | 100.00000 | 11.56835  | 100.00000          | 11.54002           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BX162U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BX162U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BX163L On 01/10/2021 Spot Bond |        |            | 100.00000 | 11.59855  | 100.00000          | 11.57014           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BX163U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BX163U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BX164L On 01/10/2021 Spot Bond |        |            | 100.00000 | 11.59855  | 100.00000          | 11.57014           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BX164U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BX164U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BYA49L On 30/06/2018 Spot Bond |        |            | 100.00000 | 40.84533  | 100.00000          | 40.74530           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BYA49U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BYA49U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BYB10L On 30/09/2021 Spot Bond |        |            | 100.00000 | 17.82317  | 100.00000          | 17.77952           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BYB10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BYB10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL12 On 06/09/2018 Spot Bond  |        |            | 15.29000  | 96.30564  | 15.29000           | 96.26709           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL13 On 01/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.49433          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL14 On 01/02/2019 Spot Bond  |        |            | 13.09000  | 99.81651  | 13.09000           | 99.78156           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL16 On 18/05/2017 Spot Bond  |        |            | 8.48000   | 103.87534 | 8.48000            | 103.85141          |                   |            |  | 0.00        | 0                | 1,200,000,000        |
| <b>Total CBL16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,200,000,000</b> |
| <b>Total For CBL16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,200,000,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| CBL17 On 23/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.53317           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CBL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CBL17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CBL18 On 23/08/2019 Spot Bond |        |            | 12.59000  | 98.41639  | 12.59000           | 98.38320           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CBL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CBL18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CBL20 On 14/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.79509           |                   |            | 0.00        | 0                  | 360,000,000        |
| <b>Total CBL20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>360,000,000</b> |
| <b>Total For CBL20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>360,000,000</b> |
| CBL22 On 06/05/2020 Spot Bond |        |            | 10.00000  | 99.82242  | 10.00000           | 99.79552           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CBL22 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CBL22</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CBL23 On 18/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37690          |                   |            | 0.00        | 600,000,000        | 690,000,000        |
| <b>Total CBL23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>600,000,000</b> | <b>690,000,000</b> |
| <b>Total For CBL23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>600,000,000</b> | <b>690,000,000</b> |
| CBL24 On 21/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.89196          |                   |            | 0.00        | 0                  | 30,000,000         |
| <b>Total CBL24 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>30,000,000</b>  |
| <b>Total For CBL24</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>30,000,000</b>  |
| CBL25 On 06/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71230          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CBL25 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CBL25</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CBL26 On 06/05/2021 Spot Bond |        |            | 10.30000  | 107.46882 | 10.30000           | 107.43901          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CBL26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CBL26</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CCT01 On 23/06/2023 Spot Bond |        |            | 10.74500  | 111.89758 | 10.74500           | 111.86541          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CCT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CCT01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CCT02 On 12/06/2024 Spot Bond |        |            | 10.87000  | 107.50218 | 10.87000           | 107.47092          |                   |            | 0.00        | 0                  | 350,000,000        |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>350,000,000</b> |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>350,000,000</b> |
| CCT03 On 15/03/2025 Spot Bond |        |            | 10.82000  | 102.63859 | 10.82000           | 102.60921          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CGR14 On 13/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.13099          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CGR14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CGR14</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 | Open Interest     |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| CGR14 On 25/11/2020 Spot Bond |        |            | 10.00000  | 106.98330 | 10.00000           | 106.95540          |                   |            | 0.00        | 0                | 0                 |
| <b>Total CGR14/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR14/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR15 On 22/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78734           |                   |            | 0.00        | 0                | 0                 |
| <b>Total CGR15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR16 On 22/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61791          |                   |            | 0.00        | 0                | 0                 |
| <b>Total CGR16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR17 On 24/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.37139          |                   |            | 0.00        | 0                | 0                 |
| <b>Total CGR17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR18 On 04/05/2018 Spot Bond |        |            | 100.00000 | 38.85917  | 100.00000          | 38.76186           |                   |            | 0.00        | 0                | 0                 |
| <b>Total CGR18U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR18U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR19 On 04/06/2018 Spot Bond |        |            | 100.00000 | 43.02048  | 100.00000          | 42.91626           |                   |            | 0.00        | 0                | 0                 |
| <b>Total CGR19U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR19U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR20 On 03/07/2018 Spot Bond |        |            | 100.00000 | 40.02368  | 100.00000          | 39.92567           |                   |            | 0.00        | 0                | 0                 |
| <b>Total CGR20U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR20U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR21 On 12/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99953           |                   |            | 0.00        | 0                | 0                 |
| <b>Total CGR21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR21</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR23 On 08/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.96804          |                   |            | 0.00        | 0                | 50,000,000        |
| <b>Total CGR23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| <b>Total For CGR23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| CGR24 On 08/02/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.13876          |                   |            | 0.00        | 0                | 0                 |
| <b>Total CGR24 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR24</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR25 On 27/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49212          |                   |            | 0.00        | 0                | 0                 |
| <b>Total CGR25 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR25</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR26 On 27/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39351          |                   |            | 0.00        | 0                | 0                 |
| <b>Total CGR26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR26</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CGR27 On 25/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.37357          |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR27 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR27</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR28 On 08/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.57415          |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR28 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR28</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR29 On 08/02/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.02764          |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR29 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR29</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR30 On 08/05/2017 Spot Bond  |        |            | 100.00000 | 93.58974  | 100.00000          | 93.35038           |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR30 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR30</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG03 On 30/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.33495          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG04 On 30/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.34582          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG05 On 30/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.35879          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG06 On 28/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.22508          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG06 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG06</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG07 On 28/08/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.99683          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG07 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG07</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG09L On 07/06/2019 Spot Bond |        |            | 100.00000 | 24.44440  | 100.00000          | 24.38519           |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG09U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG09U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG10 On 29/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.05698          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG10 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG10</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG11 On 29/07/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.10982          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG11 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG11</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CIG12 On 29/07/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.19420          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA1U On 21/11/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA1U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA2U On 21/11/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLA2U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA2U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA3U On 21/11/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLA3U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA3U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLB1U On 21/11/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLB1U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLC1U On 21/12/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLC1U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLC1U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN184 On 01/07/2021 Spot Bond |        |            | 10.11000  | 102.81799 | 10.11000           | 102.78998          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN184 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN184</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN193 On 29/08/2021 Spot Bond |        |            | 3.14000   | 134.31466 | 3.14000            | 136.36838          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN193 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN193</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN198 On 13/09/2021 Spot Bond |        |            | 3.50000   | 140.10181 | 3.50000            | 133.70516          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN198 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN198</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN230 On 25/11/2020 Spot Bond |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN230/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN230/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN231 On 25/11/2020 Spot Bond |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN231/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN231/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN242 On 24/02/2019 Spot Bond |        |            | 13.50000  | 94.55550  | 13.50000           | 94.52138           |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN242 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN242</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     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| CLN24: On 24/02/2019 Spot Bond |        |            | 9.35000   | 101.21904 | 9.35000            | 101.19349          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total CLN243 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN243</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN26: On 26/03/2019 Spot Bond |        |            | 9.52000   | 100.68878 | 9.52000            | 100.66333          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total CLN262 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN262</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN26: On 30/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83994          |                   |            | 0.00        | 139,500,000          | 320,600,000          |
| <b>Total CLN268 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>139,500,000</b>   | <b>320,600,000</b>   |
| <b>Total For CLN268</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>139,500,000</b>   | <b>320,600,000</b>   |
| CLN26: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00700          |                   |            | 0.00        | 190,000,000          | 95,000,000           |
| <b>Total CLN269 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>190,000,000</b>   | <b>95,000,000</b>    |
| <b>Total For CLN269</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>190,000,000</b>   | <b>95,000,000</b>    |
| CLN27: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61550          |                   |            | 0.00        | 12,700,000           | 30,500,000           |
| <b>Total CLN272 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>12,700,000</b>    | <b>30,500,000</b>    |
| <b>Total For CLN272</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>12,700,000</b>    | <b>30,500,000</b>    |
| CLN27: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57893          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total CLN273 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN273</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN27: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60992          |                   |            | 0.00        | 1,231,600,000        | 2,826,100,000        |
| <b>Total CLN274 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,231,600,000</b> | <b>2,826,100,000</b> |
| <b>Total For CLN274</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,231,600,000</b> | <b>2,826,100,000</b> |
| CLN27: On 22/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20316          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total CLN275 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN275</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN27: On 25/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25249          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total CLN277 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN277</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN27: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62915          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total CLN278 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN278</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN28: On 07/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98482          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total CLN280 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN280</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN28: On 10/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60142          |                   |            | 0.00        | 12,700,000           | 29,200,000           |
| <b>Total CLN288 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>12,700,000</b>    | <b>29,200,000</b>    |
| <b>Total For CLN288</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>12,700,000</b>    | <b>29,200,000</b>    |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| CLN289 On 30/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17121          |                   |            | 0.00        | 12,700,000         | 29,200,000         |
| <b>Total CLN289 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>12,700,000</b>  | <b>29,200,000</b>  |
| <b>Total For CLN289</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>12,700,000</b>  | <b>29,200,000</b>  |
| CLN290 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46848          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CLN290 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN290</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN291 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.44835          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CLN291 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN291</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN292 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81795          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CLN292 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN292</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN292 On 25/11/2020 Spot Bond |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CLN292/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN292/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN293 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32335          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CLN293 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN293</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN294 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.44405          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CLN294 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN294</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN295 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35168          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CLN295 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN295</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN296 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65118          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CLN296 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN296</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN297 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34676          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CLN297 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN297</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN298 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41458          |                   |            | 0.00        | 400,000,000        | 200,000,000        |
| <b>Total CLN298 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| <b>Total For CLN298</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| CLN299 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36333          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total CLN299 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN299</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 | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| CLN301 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 154.78922          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN301 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN301</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN302 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97408          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN303 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 155.36166          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN303 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN303</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN304 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 154.09803          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN304 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN304</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN305 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 154.94219          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN313 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58030          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN314 On 14/11/2022 Spot Bond |        |            | 11.19500  | 97.19623  | 11.19500           | 97.16699           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN315 On 20/03/2023 Spot Bond |        |            | 11.71500  | 93.72227  | 11.71500           | 93.69327           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN316 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34940          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN317 On 20/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66040          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN318 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.54936          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN319 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.00943          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total CLN319 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For CLN319</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| CLN32( On 30/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.98981          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CLN320 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN320</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN32( On 30/04/2018 Spot Bond |        |            | 8.80500   | 108.37819 | 8.80500            | 103.95614          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CLN321 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN321</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN32( On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.02647          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CLN323 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN323</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN32( On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CLN324 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN324</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN32( On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61419          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CLN325 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN325</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN32( On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62346          |                   |            | 0.00        | 0                | 150,000,000        |
| <b>Total CLN326 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>150,000,000</b> |
| <b>Total For CLN326</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>150,000,000</b> |
| CLN32( On 20/06/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65908          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CLN327 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN327</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN32( On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62840          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CLN328 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN328</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN33( On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67781          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CLN332 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN332</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN33( On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34940          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CLN335 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN335</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN33( On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 133.42329          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CLN337 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN337</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN33( On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.89701          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CLN339 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN339</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN34( On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61510          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN340 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN340</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34( On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35114          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN341 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN341</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34( On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70216          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN343 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN343</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34( On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56031          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN344 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN344</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34( On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64177          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN345 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN345</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34( On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88129          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN346</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34( On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34244          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN349 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN349</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN35( On 28/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.78090          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN350 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN350</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN35( On 28/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN353 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN353</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN35( On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN354 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN354</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN35( On 30/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88011          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN358 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN358</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN35( On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.99877          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN359 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN359</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 | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| CLN366 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54677          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN360 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN360</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN362 On 20/03/2024 Spot Bond |        |            | 10.37500  | 101.52335 | 10.37500           | 101.49544          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN363 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58838          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN363 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN363</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN364 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.95942          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN365 On 20/03/2024 Spot Bond |        |            | 12.51500  | 102.93876 | 12.51500           | 102.90482          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN366 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.03007          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN367 On 06/08/2023 Spot Bond |        |            | 12.54500  | 103.02265 | 12.54500           | 102.98804          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN367 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN367</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN368 On 26/07/2022 Spot Bond |        |            | 10.02000  | 106.63636 | 10.02000           | 106.60757          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN368 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN368</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN369 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28131          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN370 On 26/07/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.05448          |                   |            |  | 0.00        | 0                | 180,000,000        |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>180,000,000</b> |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>180,000,000</b> |
| CLN371 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 82.74072           |                   |            |  | 0.00        | 0                | 280,000,000        |
| <b>Total CLN371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>280,000,000</b> |
| <b>Total For CLN371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>280,000,000</b> |
| CLN372 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58062          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN372 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN372</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     | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| CLN37 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59113          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total CLN373 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CLN373</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CLN37 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59130          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total CLN374 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CLN374</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CLN37 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36228          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total CLN375 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CLN375</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CLN37 On 20/03/2021 Spot Bond |        |            | 9.70000   | 101.20851 | 9.70000            | 101.18248          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total CLN376 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CLN376</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CLN37 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.30545          |                   |            |  | 0.00        | 1,220,000,000        | 610,000,000        |
| <b>Total CLN377 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,220,000,000</b> | <b>610,000,000</b> |
| <b>Total For CLN377</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,220,000,000</b> | <b>610,000,000</b> |
| CLN37 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64384          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total CLN378 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CLN378</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CLN37 On 20/03/2024 Spot Bond |        |            | 10.98000  | 98.62205  | 10.98000           | 98.59341           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total CLN379 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CLN379</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CLN38 On 20/09/2024 Spot Bond |        |            | 11.00000  | 100.70080 | 11.00000           | 100.67150          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total CLN380 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CLN380</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CLN38 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65264          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total CLN382 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CLN382</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CLN38 On 22/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.72473           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total CLN383 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CLN383</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CLN38 On 20/09/2024 Spot Bond |        |            | 12.30500  | 99.47348  | 12.30500           | 99.44121           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total CLN384 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CLN384</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CLN38 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70693          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total CLN385 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CLN385</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 | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| CLN386 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59100          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN386 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN386</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN387 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.16834          |                   |            |  | 0.00        | 0                | 224,500,000        |
| <b>Total CLN387 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>224,500,000</b> |
| <b>Total For CLN387</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>224,500,000</b> |
| CLN388 On 20/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62521          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN388 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN388</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN389 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN389 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN389</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN393 On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 86.30848           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN393 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN393</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN394 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59421          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN394 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN394</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN395 On 02/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00629          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN395 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN395</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN396 On 20/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63763          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN396 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN396</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN397 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30851          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN397 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN397</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN398 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49984          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN398 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN398</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN399 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49211          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN400 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59410          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN400 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN400</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   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| CLN401 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN401 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN401</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN402 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32849          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN402 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN402</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN403 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32849          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN403 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN403</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN404 On 21/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55897          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN404 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN404</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN406 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.25758           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN406 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN406</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN407 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59719          |                   |            |  | 0.00        | 110,300,000        | 110,300,000          |
| <b>Total CLN407 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>110,300,000</b> | <b>110,300,000</b>   |
| <b>Total For CLN407</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>110,300,000</b> | <b>110,300,000</b>   |
| CLN409 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83061           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN410 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65271          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN410 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN410</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN411 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65579          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN412 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.82981           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN412 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN412</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN413 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64655          |                   |            |  | 0.00        | 0                  | 1,412,100,000        |
| <b>Total CLN413 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,412,100,000</b> |
| <b>Total For CLN413</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,412,100,000</b> |
| CLN414 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76340          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN414 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN414</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 | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| CLN415 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67734          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN416 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81932           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN416 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN416</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN417 On 20/09/2020 Spot Bond |        |            | 4.00000   | 100.25863 | 4.00000            | 112.57574          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN417 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN417</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN418 On 23/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58770          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN418 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN418</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN419 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70815          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN419</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN42 On 18/04/2028 Spot Bond  |        |            | 7.01000   | 46.82090  | 7.01000            | 47.40764           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN420 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71430          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN420 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN420</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN421 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.67381          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN422 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 110.54730          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN422 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN422</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN423 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 106.51000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN423 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN423</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN424 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 107.56110          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN424 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN424</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN425 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.74019          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total CLN425 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For CLN425</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| CLN426 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 107.33250          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total CLN426 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For CLN426</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| CLN427 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.90283          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN427 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN427</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN428 On 15/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52040          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN428 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN428</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN429 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83705          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN429 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN429</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN430 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 113.65246          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN430 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN430</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN431 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 116.14307          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN431 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN431</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN432 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 115.25712          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN432 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN432</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN433 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 121.52148          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN433 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN433</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN434 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 114.44471          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN434 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN434</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN435 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42781          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN435 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN435</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN436 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64966          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN436 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN436</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN437 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62192          |                   |            |  | 0.00        | 0                | 200,000,000        |
| <b>Total CLN437 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |
| <b>Total For CLN437</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN439 On 03/02/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84618          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN439 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN439</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN440 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 115.41678          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN440 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN440</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN441 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14149          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN441 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN441</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN442 On 07/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN442 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN442</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN443 On 23/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34306          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN443 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN443</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN444 On 24/05/2021 Spot Bond |        |            | 10.30000  | 107.79594 | 10.30000           | 107.76603          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN444 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN444</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN445 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31078          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN445 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN445</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN446 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.44557          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN446 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN446</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN447 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35859          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN447 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN447</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN448 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43638          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN448 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN448</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN449 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45110          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN449 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN449</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN450 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43025          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN450 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN450</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN452 On 31/01/2022 Spot Bond |        |            | 4.20000   | 134.93268 | 4.20000            | 134.89026          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN452 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN452</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN453 On 31/01/2025 Spot Bond |        |            | 6.15000   | 96.82379  | 6.15000            | 96.78827           |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN453 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN453</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN454 On 31/01/2025 Spot Bond |        |            | 5.79000   | 99.26405  | 5.79000            | 99.22860           |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN454 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN454</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN455 On 04/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30067          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN455 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN455</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN456 On 20/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72800          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN456 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN456</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN457 On 17/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42707          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN457 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN457</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN458 On 29/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14912          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN458 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN458</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN459 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48968          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN459 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN459</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN460 On 29/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13749          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN460 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN460</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN461 On 15/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62371          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN461 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN461</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN462 On 16/02/2022 Spot Bond |        |            | 10.87000  | 102.34266 | 10.87000           | 102.31274          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN462 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN462</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN463 On 23/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20331          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN463 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN463</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     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| CLN464 On 13/03/2022 Spot Bond |        |            | 10.12500  | 100.52888 | 10.12500           | 100.50190          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN464 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN464</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN465 On 14/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72607          |                   |            |  | 0.00        | 1,303,600,000        | 1,303,600,000        |
| <b>Total CLN465 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,303,600,000</b> | <b>1,303,600,000</b> |
| <b>Total For CLN465</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,303,600,000</b> | <b>1,303,600,000</b> |
| CLN466 On 21/02/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52742          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN466 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN466</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN467 On 27/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33929          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN467 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN467</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN468 On 28/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32875          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN468 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN468</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN55 On 18/04/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 196.41316          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN55 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN55</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN61 On 02/03/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 9.32500   | 91.70457  | 9.32500            | 91.68161           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN81 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN81</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN88 On 28/04/2028 Spot Bond  |        |            | 8.94000   | 38.85176  | 8.94000            | 170.93706          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN88 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN88</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN89 On 02/03/2028 Spot Bond  |        |            | 8.94000   | 39.37477  | 8.94000            | 171.48458          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN89 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN89</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLNF07 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59440          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLNF07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLNF07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLNF08 On 10/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04982          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLNF08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLNF08</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   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| CLNF09 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60059          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLNF09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLNF09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLNF10 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.00943          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLNF10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLNF10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLNF11 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55483          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLNF11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLNF11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLNF12 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57892          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLNF12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLNF12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLNF13 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06792          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLNF13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLNF13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLNF14 On 20/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57886          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLNF14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLNF14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLNF15 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60027          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLNF15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLNF15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| COH00 On 26/11/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.59540          |                   |            |  | 0.00        | 300,000,000        | 300,000,000          |
| <b>Total COH001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>300,000,000</b>   |
| <b>Total For COH001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>300,000,000</b>   |
| COH00 On 15/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.84594           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total COH002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For COH002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| COJ04 On 05/06/2018 Spot Bond  |        |            | 8.68000   | 103.51172 | 8.68000            | 103.48756          |                   |            |  | 0.00        | 0                  | 900,000,000          |
| <b>Total COJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>900,000,000</b>   |
| <b>Total For COJ04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>900,000,000</b>   |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 9.62500   | 116.05848 | 9.62500            | 116.02851          |                   |            |  | 0.00        | 0                  | 1,200,000,000        |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,200,000,000</b> |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,200,000,000</b> |
| COJ07 On 23/03/2021 Spot Bond  |        |            | 9.91000   | 103.38569 | 9.91000            | 103.35851          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total COJ07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For COJ07</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 | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| COJ08 On 22/06/2026 Spot Bond  |        |            | 10.97000  | 106.25303 | 10.97000           | 106.22186          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total COJ08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COJ08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COJG0 On 09/06/2024 Spot Bond  |        |            | 10.26500  | 103.04485 | 10.26500           | 103.01652          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COT01 On 03/04/2023 Spot Bond  |        |            | 10.44000  | 94.44062  | 10.44000           | 94.41437           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total COT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COT02 On 03/04/2028 Spot Bond  |        |            | 11.65000  | 91.41783  | 11.65000           | 91.38955           |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| COT03 On 05/06/2028 Spot Bond  |        |            | 11.67000  | 89.73674  | 11.67000           | 89.70878           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total COT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CPL01L On 12/12/2019 Spot Bond |        |            | 100.00000 | 16.97183  | 100.00000          | 16.93071           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CPL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CPL01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CPL021 On 25/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CPL021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CPL021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CPL022 On 23/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CPL022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CPL022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CPL024 On 27/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CPL024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CPL024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CPL02L On 12/03/2020 Spot Bond |        |            | 100.00000 | 17.02122  | 100.00000          | 16.97999           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CPL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CPL02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CPL03L On 12/12/2018 Spot Bond |        |            | 100.00000 | 29.35396  | 100.00000          | 29.28285           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CPL03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CPL03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CPL05L On 30/10/2018 Spot Bond |        |            | 100.00000 | 32.67786  | 100.00000          | 32.59694           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CPL05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CPL05U</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CPL06L On 30/11/2018 Spot Bond |        |            | 100.00000 | 30.38267  | 100.00000          | 30.30907           |                   |            | 0.00        | 0                | 0             |
| <b>Total CPL06U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPL06U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 11.67500  | 98.75564  | 11.67500           | 98.72469           |                   |            | 0.00        | 0                | 0             |
| <b>Total CPV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPV01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DEN38L On 10/06/2018 Spot Bond |        |            | 100.00000 | 41.37095  | 100.00000          | 41.27073           |                   |            | 0.00        | 0                | 0             |
| <b>Total DEN38U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DEN38U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DEN39L On 10/06/2018 Spot Bond |        |            | 100.00000 | 35.58480  | 100.00000          | 35.49859           |                   |            | 0.00        | 0                | 0             |
| <b>Total DEN39U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DEN39U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DEN40L On 10/06/2018 Spot Bond |        |            | 100.00000 | 41.88787  | 100.00000          | 41.78640           |                   |            | 0.00        | 0                | 0             |
| <b>Total DEN40U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DEN40U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG4 On 29/09/2017 Spot Bond  |        |            | 8.25500   | 99.62226  | 8.25500            | 99.60056           |                   |            | 0.00        | 0                | 0             |
| <b>Total DENG44 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG44</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG4 On 29/09/2017 Spot Bond  |        |            | 6.86000   | 100.24592 | 6.86000            | 100.22765          |                   |            | 0.00        | 0                | 0             |
| <b>Total DENG44/R203 SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG44/R203</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG6 On 29/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.98913          |                   |            | 0.00        | 0                | 0             |
| <b>Total DENG64 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG64</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG6 On 22/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.47814          |                   |            | 0.00        | 0                | 0             |
| <b>Total DENG65 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG65</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG6 On 05/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.51453           |                   |            | 0.00        | 0                | 0             |
| <b>Total DENG66 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG66</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG6 On 29/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.01222          |                   |            | 0.00        | 0                | 0             |
| <b>Total DENG67 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG67</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG6 On 29/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.91982          |                   |            | 0.00        | 0                | 0             |
| <b>Total DENG68 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG68</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   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|------------------|--------------------|----------------------|
| DLTB03 On 09/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04835          |                   |                          | 0.00             | 0                  | 0                    |
| <b>Total DLTB03 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>0</b>             |
| <b>Total For DLTB03</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>0</b>             |
| DLTB03 On 09/10/2017 Spot Bond |        |            | 100.00000 | 82.61186  | 100.00000          | 82.42909           |                   |                          | 0.00             | 0                  | 0                    |
| DLTB03 On 09/10/2017 Spot Bond |        |            | 100.00000 | 82.61186  | 100.00000          | 82.42909           |                   |                          | 0.00             | 0                  | 0                    |
| <b>Total DLTB03/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>0</b>             |
| <b>Total For DLTB03/JIBAR</b>  |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>0</b>             |
| DNG60 On 04/08/2017 Spot Bond  |        |            | 100.00000 | 97.00389  | 100.00000          | 96.79618           |                   |                          | 0.00             | 0                  | 0                    |
| <b>Total DNG60U SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>0</b>             |
| <b>Total For DNG60U</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>0</b>             |
| DOL003 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74850          |                   |                          | 0.00             | 0                  | 0                    |
| <b>Total DOL003 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>0</b>             |
| <b>Total For DOL003</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>0</b>             |
| DOL004 On 24/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.02013          |                   |                          | 0.00             | 0                  | 0                    |
| <b>Total DOL004 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>0</b>             |
| <b>Total For DOL004</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>0</b>             |
| DOL009 On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 67.31570           |                   |                          | 0.00             | 0                  | 0                    |
| <b>Total DOL009 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>0</b>             |
| <b>Total For DOL009</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>0</b>             |
| DV2021 On 18/06/2021 Spot Bond |        |            | 9.47000   | 101.36285 | 9.47000            | 101.33709          |                   |                          | 0.00             | 0                  | 0                    |
| <b>Total DV2021 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>0</b>             |
| <b>Total For DV2021</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>0</b>             |
| DV22 On 07/02/2020 Spot Bond   |        |            | 9.18500   | 102.31802 | 9.18500            | 102.29265          |                   |                          | 0.00             | 0                  | 1,011,000,000        |
| <b>Total DV22 SPOT</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>1,011,000,000</b> |
| <b>Total For DV22</b>          |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>1,011,000,000</b> |
| DV22/R On 07/02/2020 Spot Bond |        |            | 100.00000 | 20.12679  | 100.00000          | 20.08175           |                   |                          | 0.00             | 0                  | 0                    |
| <b>Total DV22/R207 SPOT</b>    |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>0</b>             |
| <b>Total For DV22/R207</b>     |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>           | <b>0</b>             |
| DV23 On 27/02/2023 Spot Bond   |        |            | 9.86500   | 101.81201 | 9.86500            | 101.78493          |                   | 28,356,942,500.00        | 2,874,500        | 134,823,300        |                      |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>28,356,942,500.00</b> | <b>2,874,500</b> | <b>134,823,300</b> |                      |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   | <b>28,356,942,500.00</b> | <b>2,874,500</b> | <b>134,823,300</b> |                      |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 11.82786  | 100.00000          | 11.80139           |                   | 0.00                     | 0                | 0                  |                      |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 11.82786  | 100.00000          | 11.80139           |                   | 0.00                     | 0                | 0                  |                      |
| <b>Total DV23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |                      |
| <b>Total For DV23/R2023</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |                      |
| DV24 On 18/02/2024 Spot Bond   |        |            | 9.97500   | 100.03033 | 9.97500            | 100.00343          |                   | 0.00                     | 0                | 0                  |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total DV24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For DV24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 101.42155 | 9.69000            | 101.39504          |                   |            |  | 0.00        | 0                    | 0                  |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 101.42155 | 9.69000            | 101.39504          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| DV29 On 18/02/2029 Spot Bond   |        |            | 11.15000  | 94.66404  | 11.15000           | 94.63568           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total DV29 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For DV29</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 101.48068 | 10.10000           | 101.45306          |                   |            |  | 0.00        | 0                    | 0                  |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 101.48068 | 10.10000           | 101.45306          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total DV29/R213 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For DV29/R213</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| DVC02 On 24/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.01753          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total DVC027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For DVC027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| DVC02 On 19/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.07885          |                   |            |  | 0.00        | 0                    | 543,000,000        |
| <b>Total DVC028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>543,000,000</b> |
| <b>Total For DVC028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>543,000,000</b> |
| DVC25 On 29/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.04210          |                   |            |  | 0.00        | 0                    | 390,000,000        |
| <b>Total DVC25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>390,000,000</b> |
| <b>Total For DVC25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>390,000,000</b> |
| DVC26 On 29/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.99210          |                   |            |  | 0.00        | 0                    | 300,000,000        |
| <b>Total DVC26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>300,000,000</b> |
| <b>Total For DVC26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>300,000,000</b> |
| DVF18 On 30/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.25404          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total DVF18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For DVF18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| DVF19 On 31/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.48349          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total DVF19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For DVF19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| DVF20 On 29/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.04451          |                   |            |  | 0.00        | 1,000,000,000        | 500,000,000        |
| <b>Total DVF20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For DVF20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |
| DVF20 On 28/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.35384          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total DVF20B SPOT</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   | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|--------------------|---------------|
| <b>Total For DVF20B</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>           | <b>0</b>      |
| DVF21 On 29/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.08167          |                   |                           | 0.00              | 0                  | 0             |
| <b>Total DVF21 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>           | <b>0</b>      |
| <b>Total For DVF21</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>           | <b>0</b>      |
| DVF22 On 28/03/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.36603          |                   |                           | 0.00              | 0                  | 0             |
| <b>Total DVF22 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>           | <b>0</b>      |
| <b>Total For DVF22</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>           | <b>0</b>      |
| E170 On 01/08/2020 Spot Bond   |        |            | 8.63500   | 116.34336 | 8.63500            | 116.31619          |                   | 645,034,500,000.00        | 74,700,000        | 111,800,000        |               |
| <b>Total E170 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>645,034,500,000.00</b> | <b>74,700,000</b> | <b>111,800,000</b> |               |
| <b>Total For E170</b>          |        |            |           |           |                    |                    |                   | <b>645,034,500,000.00</b> | <b>74,700,000</b> | <b>111,800,000</b> |               |
| E170/R On 01/08/2020 Spot Bond |        |            | 100.00000 | 21.76278  | 100.00000          | 21.71408           |                   | 0.00                      | 0                 | 0                  |               |
| <b>Total E170/R207 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |               |
| <b>Total For E170/R207</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |               |
| ECN20 On 14/03/2020 Spot Bond  |        |            | 9.37500   | 101.45991 | 9.37500            | 101.43465          |                   | 0.00                      | 0                 | 0                  |               |
| <b>Total ECN20 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |               |
| <b>Total For ECN20</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |               |
| ECN22 On 14/03/2022 Spot Bond  |        |            | 9.51000   | 101.70514 | 9.51000            | 101.67947          |                   | 0.00                      | 0                 | 0                  |               |
| <b>Total ECN22 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |               |
| <b>Total For ECN22</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |               |
| ECN24 On 14/03/2024 Spot Bond  |        |            | 9.91500   | 100.96709 | 9.91500            | 100.94054          |                   | 0.00                      | 0                 | 0                  |               |
| <b>Total ECN24 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |               |
| <b>Total For ECN24</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |               |
| ECN32 On 14/03/2032 Spot Bond  |        |            | 3.44000   | 103.12376 | 3.44000            | 103.09362          |                   | 0.00                      | 0                 | 0                  |               |
| <b>Total ECN32 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |               |
| <b>Total For ECN32</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |               |
| EFC04 On 31/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   | 0.00                      | 0                 | 0                  |               |
| <b>Total EFC04 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |               |
| <b>Total For EFC04</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |               |
| EFS00E On 23/10/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.54592          |                   | 0.00                      | 0                 | 0                  |               |
| <b>Total EFS00B SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |               |
| <b>Total For EFS00B</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |               |
| EFS0A1 On 28/10/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   | 0.00                      | 0                 | 0                  |               |
| <b>Total EFS0A1 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |               |
| <b>Total For EFS0A1</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |               |
| EFS0A2 On 28/10/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.05561          |                   | 0.00                      | 0                 | 0                  |               |
| <b>Total EFS0A2 SPOT</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 | Open Interest      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <b>Total For EFS0A2</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EFS0C1 On 28/10/2023 Spot Bond  |        |            | 100.00000 | 19.88450  | 100.00000          | 19.83526           |                   |            | 0.00        | 0                | 0                  |
| <b>Total EFS0CU SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EFS0CU</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EL037 On 31/01/2037 Spot Bond   |        |            | 3.03000   | 100.10621 | 3.03000            | 100.07792          |                   |            | 0.00        | 0                | 0                  |
| <b>Total EL037 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EL037</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EL037/I On 31/01/2037 Spot Bond |        |            | 2.25000   | 113.11422 | 2.25000            | 113.08466          |                   |            | 0.00        | 0                | 0                  |
| <b>Total EL037/I2038 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EL037/I2038</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EL28 On 02/05/2028 Spot Bond    |        |            | 3.04000   | 126.79325 | 3.04000            | 126.75737          |                   |            | 0.00        | 0                | 0                  |
| <b>Total EL28 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EL28</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EL29 On 19/11/2029 Spot Bond    |        |            | 3.04000   | 113.47217 | 3.04000            | 113.44009          |                   |            | 0.00        | 0                | 150,000,000        |
| <b>Total EL29 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>150,000,000</b> |
| <b>Total For EL29</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>150,000,000</b> |
| EL30 On 29/07/2030 Spot Bond    |        |            | 3.05000   | 112.19021 | 3.05000            | 112.15846          |                   |            | 0.00        | 0                | 0                  |
| <b>Total EL30 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EL30</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EL31 On 02/06/2031 Spot Bond    |        |            | 3.03000   | 104.95152 | 3.03000            | 104.92192          |                   |            | 0.00        | 0                | 0                  |
| <b>Total EL31 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EL31</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EL36 On 31/01/2036 Spot Bond    |        |            | 3.02000   | 100.74396 | 3.02000            | 100.71551          |                   |            | 0.00        | 0                | 0                  |
| <b>Total EL36 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EL36</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EL36/I2 On 31/01/2036 Spot Bond |        |            | 2.25000   | 113.11422 | 2.25000            | 113.08466          |                   |            | 0.00        | 0                | 0                  |
| <b>Total EL36/I2038 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EL36/I2038</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EMM01 On 28/07/2020 Spot Bond   |        |            | 9.60000   | 104.81427 | 9.60000            | 104.78712          |                   |            | 0.00        | 0                | 0                  |
| <b>Total EMM01 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EMM01</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EMM02 On 11/03/2021 Spot Bond   |        |            | 9.58000   | 104.58949 | 9.58000            | 104.56290          |                   |            | 0.00        | 0                | 0                  |
| <b>Total EMM02 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EMM02</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EMM03 On 04/05/2024 Spot Bond   |        |            | 10.72000  | 101.16925 | 10.72000           | 101.14008          |                   |            | 0.00        | 0                | 0                  |
| <b>Total EMM03 SPOT</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     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| <b>Total For EMM03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EMM04 On 16/05/2028 Spot Bond  |        |            | 10.93500  | 92.44442  | 10.93500           | 96.95772           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total EMM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EMM04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EMM05 On 17/04/2029 Spot Bond  |        |            | 11.20000  | 96.43205  | 11.20000           | 97.65457           |                   |            | 0.00        | 0                    | 2,666,666,400        |
| <b>Total EMM05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>2,666,666,400</b> |
| <b>Total For EMM05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>2,666,666,400</b> |
| EMM06 On 23/06/2025 Spot Bond  |        |            | 10.82000  | 100.04680 | 10.82000           | 101.28646          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total EMM06 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EMM06</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPF002 On 28/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06217          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total EPF002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPF002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPF004 On 06/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61484          |                   |            | 0.00        | 1,800,000,000        | 900,000,000          |
| <b>Total EPF004 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,800,000,000</b> | <b>900,000,000</b>   |
| <b>Total For EPF004</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,800,000,000</b> | <b>900,000,000</b>   |
| EPF006 On 19/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23945          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total EPF006 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPF006</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPF007 On 02/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01717          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total EPF007 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPF007</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPF008 On 12/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76019          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total EPF008 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPF008</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPF009 On 30/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.30733          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total EPF009 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPF009</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPF010 On 07/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61288          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total EPF010 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPF010</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPF011 On 01/09/2018 Spot Bond |        |            | 100.00000 | 36.37013  | 100.00000          | 36.28202           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total EPF011U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPF011U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPF021 On 01/09/2019 Spot Bond |        |            | 100.00000 | 14.89720  | 100.00000          | 14.86112           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total EPF021U SPOT</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   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For EPF02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| EPFC2 On 06/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.87282          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total EPFC27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For EPFC27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| EPFC2 On 04/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.43496          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total EPFC28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For EPFC28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| EPFC2 On 06/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.52633          |                   |            |  | 0.00        | 130,000,000        | 130,000,000        |
| <b>Total EPFC29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>130,000,000</b> | <b>130,000,000</b> |
| <b>Total For EPFC29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>130,000,000</b> | <b>130,000,000</b> |
| EPFC3 On 02/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.14552          |                   |            |  | 0.00        | 210,000,000        | 210,000,000        |
| <b>Total EPFC30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>210,000,000</b> | <b>210,000,000</b> |
| <b>Total For EPFC30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>210,000,000</b> | <b>210,000,000</b> |
| EPFC3 On 06/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.84390          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total EPFC31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For EPFC31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| EQS05 On 25/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.11394          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total EQS05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For EQS05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| EQS05 On 25/04/2017 Spot Bond  |        |            | 100.00000 | 99.23547  | 100.00000          | 98.97294           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total EQS05/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For EQS05/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| EQS06 On 09/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 95.83432           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total EQS06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For EQS06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| EQS07 On 09/04/2018 Spot Bond  |        |            | 12.59000  | 96.53639  | 12.59000           | 96.50419           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total EQS07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For EQS07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| EQS08 On 04/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.72074           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total EQS08A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For EQS08A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| EQS08 On 04/10/2018 Spot Bond  |        |            | 100.00000 | 39.84525  | 100.00000          | 39.74767           |                   |            |  | 0.00        | 0                  | 0                  |
| EQS08 On 04/10/2018 Spot Bond  |        |            | 100.00000 | 39.93117  | 100.00000          | 39.83337           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total EQS08A/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For EQS08A/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ERS3B On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ERS3B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3B-On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.36845          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3B-On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.38595          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3C-On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3C-On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.44169          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3C-On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.53111          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1-On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1-On 25/11/2020 Spot Bond  |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA12/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA12/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1-On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1-On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.31736          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1-On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1-On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.30120          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1-On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.26601          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                  | Contracts Traded       | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|---------------|
| <b>Total ERSA18 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For ERSA18</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                              | 0.00                   | 0                      | 0             |
| <b>Total ERSA19 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For ERSA19</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| ERSA2 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.56921          |                   |                              | 0.00                   | 0                      | 0             |
| <b>Total ERSA20 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For ERSA20</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| ERSA2 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.36707          |                   |                              | 0.00                   | 0                      | 0             |
| <b>Total ERSA21 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For ERSA21</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| ERSA2 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.82712          |                   |                              | 0.00                   | 0                      | 0             |
| <b>Total ERSA22 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For ERSA22</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| ERSA2 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.35380          |                   |                              | 0.00                   | 0                      | 0             |
| <b>Total ERSA23 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For ERSA23</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| ES18 On 20/04/2018 Spot Bond   |        |            | 8.41000   | 100.63029 | 8.41000            | 100.60752          |                   | 11,774,000,000,000.00        | 1,400,000,000          | 40,890,000,000         |               |
| <b>Total ES18 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>11,774,000,000,000.00</b> | <b>1,400,000,000</b>   | <b>40,890,000,000</b>  |               |
| <b>Total For ES18</b>          |        |            |           |           |                    |                    |                   | <b>11,774,000,000,000.00</b> | <b>1,400,000,000</b>   | <b>40,890,000,000</b>  |               |
| ES18/R On 20/04/2018 Spot Bond |        |            | 9.25000   | 99.82625  | 9.25000            | 99.80146           |                   | 0.00                         | 0                      | 0                      |               |
| <b>Total ES18/R204 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |               |
| <b>Total For ES18/R204</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |               |
| ES23 On 25/01/2023 Spot Bond   |        |            | 9.24500   | 105.45192 | 9.24500            | 105.42560          |                   | 935,730,163,133,500.00       | 101,214,728,300        | 100,300,305,800        |               |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>15,730,163,133,500.00</b> | <b>101,214,728,300</b> | <b>100,300,305,800</b> |               |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   | <b>15,730,163,133,500.00</b> | <b>101,214,728,300</b> | <b>100,300,305,800</b> |               |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 102.12482 | 10.00000           | 102.09730          |                   | 0.00                         | 0                      | 0                      |               |
| <b>Total ES23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |               |
| <b>Total For ES23/R2023</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |               |
| ES26 On 02/04/2026 Spot Bond   |        |            | 10.02000  | 87.58369  | 10.02000           | 87.56029           |                   | 14,104,054,806,000.00        | 1,407,590,300          | 12,327,579,100         |               |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>14,104,054,806,000.00</b> | <b>1,407,590,300</b>   | <b>12,327,579,100</b>  |               |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   | <b>14,104,054,806,000.00</b> | <b>1,407,590,300</b>   | <b>12,327,579,100</b>  |               |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 100.23169 | 7.85000            | 100.21060          |                   | 0.00                         | 0                      | 0                      |               |
| <b>Total ES26/R186 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |               |
| <b>Total For ES26/R186</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |               |
| ES33 On 15/09/2033 Spot Bond   |        |            | 10.87000  | 75.02678  | 10.80500           | 75.40211           |                   | 15,315,272,369,000.00        | 1,408,948,700          | 58,813,003,900         |               |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>15,315,272,369,000.00</b> | <b>1,408,948,700</b> | <b>58,813,003,900</b> |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   |            | <b>15,315,272,369,000.00</b> | <b>1,408,948,700</b> | <b>58,813,003,900</b> |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 100.58191 | 7.50000            | 100.56178          |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total ES33/R209 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For ES33/R209</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| ES42 On 25/04/2042 Spot Bond   |        |            | 10.95000  | 83.13981  | 10.95000           | 83.11547           |                   |            | 54,795,338,475,000.00        | 5,004,140,500        | 15,949,868,800        |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>54,795,338,475,000.00</b> | <b>5,004,140,500</b> | <b>15,949,868,800</b> |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |            | <b>54,795,338,475,000.00</b> | <b>5,004,140,500</b> | <b>15,949,868,800</b> |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 103.96430 | 8.50000            | 103.94053          |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total ES42/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For ES42/R214</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| EXX01 On 19/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.30802          |                   |            | 0.00                         | 400,000,000          | 200,000,000           |
| <b>Total EXX01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>400,000,000</b>   | <b>200,000,000</b>    |
| <b>Total For EXX01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>400,000,000</b>   | <b>200,000,000</b>    |
| EXX02 On 19/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.53112           |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total EXX02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For EXX02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| FBJ20Z On 20/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58422          |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total FBJ20Z SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For FBJ20Z</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| FBJ22Z On 20/03/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60257          |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total FBJ22Z SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For FBJ22Z</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| FIF01U On 01/11/2018 Spot Bond |        |            | 100.00000 | 33.43138  | 100.00000          | 33.34766           |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total FIF01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For FIF01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| FIF02U On 01/11/2018 Spot Bond |        |            | 100.00000 | 33.53525  | 100.00000          | 33.45128           |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total FIF02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For FIF02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| FIF03U On 01/11/2018 Spot Bond |        |            | 100.00000 | 33.66745  | 100.00000          | 33.58314           |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total FIF03U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For FIF03U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| FIF04U On 01/11/2018 Spot Bond |        |            | 100.00000 | 33.79964  | 100.00000          | 33.71501           |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total FIF04U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For FIF04U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| FIF05U On 27/02/2021 Spot Bond |        |            | 100.00000 | 13.83732  | 100.00000          | 13.80267           |                   |            | 0.00                         | 0                    | 0                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total FIF05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FIF05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FIF06U On 27/02/2023 Spot Bond |        |            | 100.00000 | 10.98228  | 100.00000          | 10.95478           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FIF06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FIF06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FIFB04 On 21/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24756          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FIFB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FIFB04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FIFB06 On 25/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09998          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FIFB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FIFB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FIFB07 On 27/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09228          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FIFB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FIFB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FIFB08 On 31/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08908          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FIFB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FIFB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FIFB09 On 27/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39952          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FIFB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FIFB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FIFB10 On 12/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08648          |                   |            |  | 0.00        | 400,000,000        | 200,000,000        |
| <b>Total FIFB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| <b>Total For FIFB10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| FIFB11 On 07/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55804          |                   |            |  | 0.00        | 800,000,000        | 400,000,000        |
| <b>Total FIFB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>400,000,000</b> |
| <b>Total For FIFB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>400,000,000</b> |
| FIFB12 On 13/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46714          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FIFB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FIFB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FMLA1U On 17/02/2039 Spot Bond |        |            | 100.00000 | 5.61959   | 100.00000          | 5.60809            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FMLA1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FMLA1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FPA1U On 20/08/2023 Spot Bond  |        |            | 100.00000 | 0.43040   | 100.00000          | 0.42932            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FPA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FPA1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FPB1U On 20/08/2023 Spot Bond  |        |            | 100.00000 | 0.43040   | 100.00000          | 0.42932            |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <b>Total FPB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For FPB1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| FR002L On 02/08/2023 Spot Bond |        |            | 100.00000 | 12.59089  | 100.00000          | 12.55936           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total FR002U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For FR002U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| FR003L On 02/08/2023 Spot Bond |        |            | 100.00000 | 12.26437  | 100.00000          | 12.23366           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total FR003U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For FR003U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| FR2A4J On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total FR2A4A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For FR2A4A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| FR2A4I On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total FR2A4B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For FR2A4B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| FR2A4C On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total FR2A4C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For FR2A4C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| FR2A4I On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total FR2A4D SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For FR2A4D</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| FRB05 On 21/12/2018 Spot Bond  |        |            | 9.41500   | 101.21658 | 9.41500            | 101.19100          |                   |            |  | 0.00        | 0                  | 1,480,000,000        |
| <b>Total FRB05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,480,000,000</b> |
| <b>Total For FRB05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,480,000,000</b> |
| FRB09 On 10/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.73638          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total FRB09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For FRB09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| FRB11 On 11/12/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.68128          |                   |            |  | 0.00        | 232,500,000        | 232,500,000          |
| <b>Total FRB11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>232,500,000</b> | <b>232,500,000</b>   |
| <b>Total For FRB11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>232,500,000</b> | <b>232,500,000</b>   |
| FRB12 On 02/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.33719          |                   |            |  | 0.00        | 0                  | 583,000,000          |
| <b>Total FRB12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>583,000,000</b>   |
| <b>Total For FRB12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>583,000,000</b>   |
| FRB13 On 02/06/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 97.12924           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total FRB13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For FRB13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| FRB14 On 02/06/2026 Spot Bond  |        |            | 10.90000  | 98.47369  | 10.90000           | 100.63606          |                   |            |  | 0.00        | 0                  | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total FRB14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB15 On 06/03/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.84268          |                   |            |  | 0.00        | 140,000,000        | 130,000,000        |
| <b>Total FRB15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,000,000</b> | <b>130,000,000</b> |
| <b>Total For FRB15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,000,000</b> | <b>130,000,000</b> |
| FRB16 On 08/07/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.92155           |                   |            |  | 0.00        | 0                  | 45,000,000         |
| <b>Total FRB16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>45,000,000</b>  |
| <b>Total For FRB16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>45,000,000</b>  |
| FRB17 On 08/01/2027 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.05647          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRB17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB17/ On 08/01/2027 Spot Bond |        |            | 100.00000 | 11.04946  | 100.00000          | 11.02239           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRB17/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB17/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB18 On 13/04/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.28790          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRB18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB19 On 14/04/2021 Spot Bond  |        |            | 11.60000  | 102.29988 | 11.60000           | 102.26819          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRB19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB20 On 15/04/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.42550          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRB20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB21 On 24/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.44665          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRB21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB22 On 08/12/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.08416          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRB22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRBC2 On 21/12/2018 Spot Bond  |        |            | 10.39000  | 106.12682 | 10.39000           | 106.09729          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRBC21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRBC21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRBC2 On 21/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.85115          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRBC22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRBC22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 3.28000   | 140.52708 | 3.28000            | 140.48641          |                   |            |  | 0.00        | 0                  | 20,000,000         |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total FRBI22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| <b>Total For FRBI22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 3.54000   | 113.43882 | 3.54000            | 276.10059          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 3.70000   | 108.07396 | 3.70000            | 114.84725          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 3.96000   | 88.08989  | 3.96000            | 156.22378          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 4.12000   | 93.18432  | 4.12000            | 192.04491          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRBI33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBI33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRBI46 On 31/03/2046 Spot Bond |        |            | 4.17000   | 88.47897  | 4.17000            | 87.79252           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRBI46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBI46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRBI50 On 31/12/2050 Spot Bond |        |            | 4.19000   | 90.86631  | 4.19000            | 90.72069           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRBI50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBI50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRBZ0 On 30/11/2020 Spot Bond  |        |            | 8.93000   | 73.29050  | 8.93000            | 72.02998           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRBZ01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBZ01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRBZ0 On 28/10/2024 Spot Bond  |        |            | 10.05000  | 48.56333  | 10.05000           | 46.92408           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRBZ0 On 10/12/2024 Spot Bond  |        |            | 10.08000  | 47.91837  | 10.08000           | 46.27679           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRBZ03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBZ03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRC05 On 13/10/2018 Spot Bond  |        |            | 100.00000 | 38.86393  | 100.00000          | 32.82306           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRC05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRC05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRC06 On 31/12/2017 Spot Bond  |        |            | 100.00000 | 57.69498  | 100.00000          | 57.55368           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRC06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRC06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRC10 On 03/06/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.27084          |                   |            |  | 0.00        | 0                | 0                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRC107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC107 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68399          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC109 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60368          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC112 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65436          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC113 On 20/06/2017 Spot Bond |        |            | 7.47000   | 100.48126 | 7.47000            | 98.00000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC115 On 20/06/2017 Spot Bond |        |            | 7.47000   | 100.48126 | 7.47000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC116 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC118</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC118 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC119 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC120 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC121 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC122 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC123 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64386          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRC124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC124:On 20/09/2017 Spot Bond |        |            | 6.00000   | 100.38666 | 6.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC125 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC125</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC125:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC126:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC127:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC128:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC129:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC130:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC131:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC132:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC133:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81608          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC134:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC135:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRC136 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC136</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC137 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC137</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC138 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC138</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC139 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC139</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC140 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC140</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC141 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC141</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC142 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC142</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14:On 20/09/2017 Spot Bond |        |            | 100.09221 | 86.20278  | 100.09221          | 86.00537           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC143 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC143</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59246          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC144 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC144</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.42507          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC145 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC145</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64188          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC150 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC150</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15:On 20/09/2017 Spot Bond |        |            | 5.76400   | 99.89166  | 5.76400            | 98.00000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC151 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC151</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15:On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64809          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total FRC152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59929          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61598          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77931          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC16: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60671          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC16: On 14/12/2018 Spot Bond |        |            | 13.22500  | 80.48600  | 13.22500           | 80.45754           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC16: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57714          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC16: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57776          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC16: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80123          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC16: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55550          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC16: On 31/01/2025 Spot Bond |        |            | 4.24500   | 106.86187 | 4.24500            | 110.52269          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC17: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62222          |                   |            |  | 0.00        | 0                | 650,000,000        |
| <b>Total FRC170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>650,000,000</b> |
| <b>Total For FRC170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>650,000,000</b> |
| FRC17: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62222          |                   |            |  | 0.00        | 0                | 0                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total FRC171 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC171</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC17:On 21/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35592          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC172 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC172</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC17:On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34940          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC173 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC173</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC17:On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62222          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC174 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC174</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC17:On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59123          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC176 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC176</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC17:On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57948          |                   |            |  | 0.00        | 0                | 390,000,000        |
| <b>Total FRC177 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>390,000,000</b> |
| <b>Total For FRC177</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>390,000,000</b> |
| FRC17:On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.94175          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC178 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC178</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC17:On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66318          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC179 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC179</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC18:On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 109.32178          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC181 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC181</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC18:On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74856          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC183 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC183</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC18:On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC184 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC184</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC18:On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74795          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC185 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC185</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC18:On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61612          |                   |            |  | 0.00        | 0                | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRC188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC188:On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61612          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC189 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC189</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC189:On 02/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23018          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC192:On 25/11/2020 Spot Bond |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC193/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC193/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC193:On 20/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64542          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC195:On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.18487          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC200:On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.18487          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC202:On 06/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71210          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC204:On 06/05/2017 Spot Bond |        |            | 8.75000   | 101.62716 | 8.75000            | 101.60294          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC205:On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17402          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC206:On 20/09/2021 Spot Bond |        |            | 100.00000 | 13.09250  | 100.00000          | 13.06078           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC207:On 20/09/2021 Spot Bond |        |            | 100.00000 | 12.27399  | 100.00000          | 12.24426           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC208:On 07/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.51263           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRC209 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC209</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21(On 20/12/2019 Spot Bond |        |            | 100.00000 | 18.82569  | 100.00000          | 18.78009           |                   |            |  | 0.00        | 0                | 0             |
| FRC21(On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63451          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC210 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC210</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21(On 29/10/2017 Spot Bond |        |            | 100.00000 | 97.71732  | 100.00000          | 97.45881           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC211 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC211</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21(On 07/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64253          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC212 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC212</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21(On 04/06/2021 Spot Bond |        |            | 100.00000 | 12.68645  | 100.00000          | 12.65571           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC213 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC213</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21(On 07/11/2017 Spot Bond |        |            | 100.00000 | 65.36294  | 100.00000          | 65.19926           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC214 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC214</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21(On 07/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64249          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC215 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC215</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21(On 07/11/2017 Spot Bond |        |            | 100.00000 | 65.34571  | 100.00000          | 65.18207           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC216 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC216</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21(On 07/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63902          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC217 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC217</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21(On 07/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56759          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC218 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC218</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21(On 04/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67731          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC219 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC219</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22(On 04/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58864          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC220 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC220</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC22: On 31/01/2022 Spot Bond |        |            | 3.61000   | 138.49013 | 3.61000            | 138.44880          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 20/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31368          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC230 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC230</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 25/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39037          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC231 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC231</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 31/01/2022 Spot Bond |        |            | 4.47000   | 133.33996 | 4.47000            | 133.29708          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC233</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.89642          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC235 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC235</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 110.99366          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC236 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC236</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 111.07736          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC237 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 111.60233          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC238 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC238</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 112.21369          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC239 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC239</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 112.13396          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC240 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC240</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 | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC24 On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 110.89965          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC241 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC241</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24 On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 110.46339          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC242 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC242</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24 On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.53662          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC243 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC243</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24 On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 111.08344          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC244 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC244</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24 On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.49134          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC245 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC245</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24 On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.60801          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC246 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC246</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24 On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 110.59143          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC247 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC247</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24 On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.96404           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC248 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC248</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24 On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 109.97716          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC249 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC249</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25 On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 90.39320           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC250 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC250</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25 On 13/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71676          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC251 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC251</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC46 On 10/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88320          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC46</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC61 On 28/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.89897          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC61 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC61</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC66 On 31/01/2022 Spot Bond  |        |            | 4.14000   | 108.64581 | 4.14000            | 135.24728          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC66 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC66</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC69 On 31/01/2022 Spot Bond  |        |            | 4.19000   | 102.22505 | 4.19000            | 134.94968          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC69 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC69</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC71 On 31/01/2022 Spot Bond  |        |            | 4.17000   | 100.59883 | 4.17000            | 135.06863          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC71 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC71</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC76 On 28/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.09935          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC76 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC76</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD01: On 31/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.31722          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRD013 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD013</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD01U On 22/12/2018 Spot Bond |        |            | 100.00000 | 27.97700  | 100.00000          | 27.90923           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRD01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD09U On 26/06/2017 Spot Bond |        |            | 100.00000 | 84.63448  | 100.00000          | 84.44212           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRD09U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD09U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD13U On 31/12/2019 Spot Bond |        |            | 100.00000 | 17.41724  | 100.00000          | 17.37458           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRD13U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD13U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD15U On 31/12/2021 Spot Bond |        |            | 100.00000 | 12.26431  | 100.00000          | 12.23428           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRD15U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD15U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRI33 On 28/02/2033 Spot Bond  |        |            | 4.08000   | 82.51624  | 4.08000            | 82.13443           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRI33 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRI33</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRI38 On 31/01/2038 Spot Bond  |        |            | 4.01000   | 97.83028  | 4.01000            | 97.81310           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRI38 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRI38</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     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| FRJ18 On 21/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.78048          |                   |            | 0.00        | 500,000,000          | 1,050,000,000        |
| <b>Total FRJ18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>500,000,000</b>   | <b>1,050,000,000</b> |
| <b>Total For FRJ18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>500,000,000</b>   | <b>1,050,000,000</b> |
| FRJ19 On 04/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.31783          |                   |            | 0.00        | 2,100,000,000        | 700,000,000          |
| <b>Total FRJ19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>2,100,000,000</b> | <b>700,000,000</b>   |
| <b>Total For FRJ19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>2,100,000,000</b> | <b>700,000,000</b>   |
| FRJ20 On 20/09/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.73382           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRJ20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRJ20</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRJ21 On 15/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90291           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRJ21 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRJ21</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRJ22 On 07/03/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.11834          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRJ22 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRJ22</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.81159          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRJ25 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRJ27 On 25/01/2027 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.74202          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRJ27 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRJ27</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS011 On 13/05/2021 Spot Bond |        |            | 100.00000 | 5.89921   | 100.00000          | 5.88787            |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRS01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS021 On 13/05/2021 Spot Bond |        |            | 100.00000 | 5.89921   | 100.00000          | 5.88787            |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRS02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS100 On 15/01/2024 Spot Bond |        |            | 2.52800   | 84.47276  | 2.52800            | 108.38777          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRS100 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS100</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS101 On 31/01/2038 Spot Bond |        |            | 2.88000   | 107.97526 | 2.88000            | 117.00751          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRS101 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS101</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS103 On 23/01/2024 Spot Bond |        |            | 10.38000  | 102.30337 | 10.38000           | 102.27426          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRS103 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS103</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS104 On 23/01/2024 Spot Bond |        |            | 10.38000  | 102.30337 | 10.38000           | 102.27426          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS108 On 31/01/2038 Spot Bond |        |            | 3.02000   | 105.39869 | 3.02000            | 114.39718          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS108 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS108</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS109 On 07/12/2033 Spot Bond |        |            | 3.13000   | 217.14162 | 3.13000            | 217.07976          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS110 On 31/01/2038 Spot Bond |        |            | 2.99000   | 114.98299 | 2.99000            | 114.95062          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS112 On 07/12/2033 Spot Bond |        |            | 3.16000   | 216.32584 | 3.16000            | 216.26405          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS113 On 29/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.17364          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS114 On 31/01/2025 Spot Bond |        |            | 3.50000   | 116.51617 | 3.50000            | 116.48175          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS115 On 31/03/2038 Spot Bond |        |            | 3.18500   | 111.44182 | 3.18500            | 111.40985          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS119 On 31/01/2038 Spot Bond |        |            | 3.18500   | 111.44182 | 3.18500            | 111.40985          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS120 On 07/12/2033 Spot Bond |        |            | 3.28000   | 118.06463 | 3.28000            | 213.03852          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS121 On 07/12/2033 Spot Bond |        |            | 3.33000   | 211.77345 | 3.33000            | 211.71199          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS122 On 31/01/2025 Spot Bond |        |            | 3.03000   | 105.46052 | 3.03000            | 105.43072          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS122</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS121 On 07/12/2033 Spot Bond |        |            | 3.36000   | 210.98235 | 3.36000            | 210.92094          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS124 On 31/01/2038 Spot Bond |        |            | 4.09500   | 96.56020  | 4.09500            | 96.53013           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS124 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS124</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS125 On 31/03/2028 Spot Bond |        |            | 3.70000   | 101.70658 | 3.70000            | 160.05731          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS126</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS127 On 31/01/2038 Spot Bond |        |            | 3.91000   | 86.75165  | 3.91000            | 99.34930           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS127 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS127</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS128 On 31/03/2028 Spot Bond |        |            | 3.69000   | 101.82885 | 3.69000            | 160.20690          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS129 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS129</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS130 On 11/08/2017 Spot Bond |        |            | 100.00000 | 78.49381  | 100.00000          | 78.33230           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS130 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS130</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS131 On 31/03/2028 Spot Bond |        |            | 3.75000   | 159.35974 | 3.75000            | 159.31177          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS131 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS131</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS132 On 07/12/2033 Spot Bond |        |            | 3.87000   | 198.07461 | 3.87000            | 198.01423          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS132 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS132</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS133 On 24/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.78740           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS133 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS133</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS134 On 31/01/2038 Spot Bond |        |            | 3.84000   | 87.40560  | 3.84000            | 100.44219          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS134 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS134</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS135 On 31/01/2038 Spot Bond |        |            | 4.09500   | 83.95076  | 4.09500            | 96.53013           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS135 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS135</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS136 On 31/01/2038 Spot Bond |        |            | 3.62000   | 104.00468 | 3.62000            | 103.97363          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS136 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS136</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS137 On 31/03/2028 Spot Bond |        |            | 3.56000   | 162.21420 | 3.56000            | 162.16621          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS137</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS138 On 07/12/2033 Spot Bond |        |            | 3.64000   | 203.77137 | 3.64000            | 203.71052          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS138 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS138</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS142 On 31/03/2028 Spot Bond |        |            | 3.69000   | 160.25487 | 3.69000            | 160.20690          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS142</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS143 On 31/03/2028 Spot Bond |        |            | 3.69000   | 160.25487 | 3.69000            | 160.20690          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS143 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS143</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS144 On 21/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS144 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS144</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS145 On 31/03/2028 Spot Bond |        |            | 3.98000   | 94.83090  | 3.98000            | 155.93329          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS145</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS146 On 31/01/2025 Spot Bond |        |            | 3.80000   | 114.07431 | 3.80000            | 114.03968          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS146 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS146</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS147 On 31/01/2022 Spot Bond |        |            | 3.31000   | 140.34048 | 3.31000            | 140.29974          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS147 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS147</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS148 On 06/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 118.54200          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS148 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS148</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS149 On 31/03/2028 Spot Bond |        |            | 4.04000   | 155.11344 | 4.04000            | 155.06555          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS149 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS149</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS150 On 31/03/2028 Spot Bond |        |            | 4.08000   | 154.53802 | 4.08000            | 154.49014          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS150 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS150</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS151 On 31/01/2025 Spot Bond |        |            | 3.77000   | 114.31588 | 3.77000            | 114.28129          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS151</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 | Open Interest |
|--------------------------|---------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS152                   | On 31/03/2028 | Spot Bond |        |            | 4.05000   | 154.96935 | 4.05000            | 154.92146          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS152 SPOT</b> |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS152</b>  |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS153                   | On 31/03/2028 | Spot Bond |        |            | 4.09000   | 154.39454 | 4.09000            | 154.34667          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS153 SPOT</b> |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS153</b>  |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS154                   | On 08/08/2017 | Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41990          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS154 SPOT</b> |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS154</b>  |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS155                   | On 19/09/2017 | Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51471          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS155 SPOT</b> |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS155</b>  |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS156                   | On 03/10/2017 | Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20178          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS156 SPOT</b> |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS156</b>  |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS36                    | On 07/12/2023 | Spot Bond |        |            | 2.90000   | 117.53968 | 2.90000            | 286.08666          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS36 SPOT</b>  |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS36</b>   |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS37                    | On 07/12/2023 | Spot Bond |        |            | 2.79000   | 118.26234 | 2.79000            | 287.84643          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS37 SPOT</b>  |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS37</b>   |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS43                    | On 07/12/2023 | Spot Bond |        |            | 3.51000   | 113.62717 | 3.51000            | 276.55920          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS43 SPOT</b>  |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS43</b>   |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS46                    | On 31/01/2022 | Spot Bond |        |            | 3.27000   | 98.25110  | 3.27000            | 140.54869          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS46 SPOT</b>  |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS46</b>   |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS49                    | On 27/10/2020 | Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.87486          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS49 SPOT</b>  |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS49</b>   |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS51                    | On 31/01/2022 | Spot Bond |        |            | 2.80000   | 143.55193 | 2.80000            | 143.51226          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS51 SPOT</b>  |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS51</b>   |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS62                    | On 04/11/2026 | Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64175          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS62 SPOT</b>  |               |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS62</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 | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS64 On 26/01/2042 Spot Bond |        |            | 2.86000   | 113.15783 | 2.86000            | 113.12637          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS64 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS64</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS69 On 31/05/2017 Spot Bond |        |            | 104.97509 | 90.04991  | 104.97509          | 89.82292           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS69 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS69</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS73 On 12/06/2017 Spot Bond |        |            | 101.07593 | 88.66231  | 101.07593          | 88.45227           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS73 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS73</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS74 On 14/06/2017 Spot Bond |        |            | 100.44759 | 86.69633  | 100.44759          | 86.49300           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS74 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS74</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS76 On 18/06/2017 Spot Bond |        |            | 100.76967 | 87.17248  | 100.76967          | 86.96939           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS76 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS76</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS79 On 10/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS79 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS79</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS81 On 30/10/2042 Spot Bond |        |            | 2.65000   | 119.70569 | 2.65000            | 119.67315          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS81 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS81</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS82 On 21/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS82 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS82</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS85 On 31/01/2025 Spot Bond |        |            | 2.96000   | 93.75235  | 2.96000            | 121.02707          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS85 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS85</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS86 On 23/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.58817           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS86 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS86</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS87 On 31/01/2025 Spot Bond |        |            | 2.99000   | 93.55281  | 2.99000            | 120.76938          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS90 On 07/12/2023 Spot Bond |        |            | 3.70000   | 112.44065 | 3.70000            | 273.66992          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS90 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS90</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      | Open Interest         |
|-------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| FRS94                   | On | 08/08/2018 | Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55713          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total FRS94 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For FRS94</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| FRS96                   | On | 24/08/2018 | Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.11022          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total FRS96 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For FRS96</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| FRS97                   | On | 29/08/2018 | Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total FRS97 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For FRS97</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| FRX17                   | On | 15/09/2017 | Spot Bond |        |            | 7.93000   | 100.85371 | 7.93000            | 100.83252          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total FRX17 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For FRX17</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| FRX18                   | On | 14/04/2018 | Spot Bond |        |            | 8.34000   | 102.00913 | 8.34000            | 101.98624          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total FRX18 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For FRX18</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| FRX19                   | On | 15/11/2019 | Spot Bond |        |            | 8.67500   | 104.42972 | 8.67500            | 104.40523          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total FRX19 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For FRX19</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| FRX20                   | On | 01/10/2020 | Spot Bond |        |            | 8.90000   | 99.84188  | 8.90000            | 99.81813           |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total FRX20 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For FRX20</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| FRX23                   | On | 28/02/2023 | Spot Bond |        |            | 9.60500   | 92.72124  | 9.60500            | 92.69760           |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total FRX23 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For FRX23</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| FRX24                   | On | 10/12/2024 | Spot Bond |        |            | 9.89000   | 108.17808 | 9.89000            | 108.14940          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total FRX24 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For FRX24</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| FRX26                   | On | 01/10/2026 | Spot Bond |        |            | 10.36000  | 95.19343  | 10.36000           | 95.16716           |                   |            | 103,600,000,000,000.00       | 10,000,000,000        | 10,500,000,000        |
| <b>Total FRX26 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>13,600,000,000,000.00</b> | <b>10,000,000,000</b> | <b>10,500,000,000</b> |
| <b>Total For FRX26</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>13,600,000,000,000.00</b> | <b>10,000,000,000</b> | <b>10,500,000,000</b> |
| FRX27                   | On | 07/03/2027 | Spot Bond |        |            | 10.27000  | 100.51421 | 10.27000           | 100.48686          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total FRX27 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For FRX27</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| FRX30                   | On | 31/01/2030 | Spot Bond |        |            | 10.60500  | 95.99459  | 10.60500           | 95.96719           |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total FRX30 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For FRX30</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 | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| FRX31 On 21/02/2031 Spot Bond |        |            | 10.71000  | 92.67651  | 10.71000           | 92.64980           |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX32 On 31/03/2032 Spot Bond |        |            | 10.62000  | 101.24660 | 10.62000           | 99.59513           |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRX32 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX32</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX45 On 14/04/2045 Spot Bond |        |            | 11.31000  | 72.05646  | 11.31000           | 72.03468           |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRX45 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX45</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS1A4 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53247          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FS1A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS1A4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS1A5 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61499          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FS1A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS1A5</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS1B1 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90750          |                   |            | 0.00        | 0                | 310,000,000        |
| <b>Total FS1B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>310,000,000</b> |
| <b>Total For FS1B1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>310,000,000</b> |
| FS1C1 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59123          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FS1C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS1C1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS1D1 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67150          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FS1D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS1D1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS2A3 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FS2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS2A3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS2A4 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10773          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FS2A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS2A4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS2A5 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12479          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FS2A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS2A5</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS2B1 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25132          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FS2B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS2B1</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS2C1 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.28591          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS2C1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2C1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2D1 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.43798          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS2D1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2D1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3A3L On 20/02/2020 Spot Bond |        |            | 100.00000 | 9.78614   | 100.00000          | 9.76163            |                   |            | 0.00        | 0                | 0             |
| <b>Total FS3A3U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3A3U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3A4L On 20/02/2022 Spot Bond |        |            | 100.00000 | 1.64184   | 100.00000          | 1.63773            |                   |            | 0.00        | 0                | 0             |
| <b>Total FS3A4U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3A4U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3A5L On 20/08/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total FS3A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3A5U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3B1L On 20/08/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total FS3B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3B1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3C1L On 20/08/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total FS3C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3C1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3D1L On 20/08/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total FS3D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3D1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A1L On 20/03/2018 Spot Bond |        |            | 100.00000 | 54.26888  | 100.00000          | 54.13741           |                   |            | 0.00        | 0                | 0             |
| <b>Total FS4A1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A2L On 20/03/2020 Spot Bond |        |            | 100.00000 | 9.10481   | 100.00000          | 9.08275            |                   |            | 0.00        | 0                | 0             |
| <b>Total FS4A2U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A2U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A3L On 20/03/2022 Spot Bond |        |            | 100.00000 | 1.52753   | 100.00000          | 1.52383            |                   |            | 0.00        | 0                | 0             |
| <b>Total FS4A3U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A3U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A4L On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total FS4A4U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A4U</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS4A5L On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4B1L On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4B1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4C1L On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4D1L On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4D1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A1L On 20/04/2019 Spot Bond |        |            | 100.00000 | 16.48855  | 100.00000          | 16.44772           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A2L On 20/04/2021 Spot Bond |        |            | 100.00000 | 2.76632   | 100.00000          | 2.75947            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A3L On 20/04/2023 Spot Bond |        |            | 100.00000 | 0.46411   | 100.00000          | 0.46296            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A4L On 20/02/2021 Spot Bond |        |            | 100.00000 | 4.32237   | 100.00000          | 4.31167            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A5L On 20/02/2042 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5B1L On 20/02/2021 Spot Bond |        |            | 100.00000 | 4.32237   | 100.00000          | 4.31167            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5B1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5C1L On 20/02/2021 Spot Bond |        |            | 100.00000 | 4.32237   | 100.00000          | 4.31167            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5D1L On 20/02/2021 Spot Bond |        |            | 100.00000 | 4.32237   | 100.00000          | 4.31167            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5D1U</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS5E1L On 20/02/2021 Spot Bond |        |            | 100.00000 | 4.32237   | 100.00000          | 4.31167            |                   |            | 0.00        | 0                | 0             |
| <b>Total FS5E1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5E1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GBL02 On 15/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.85224           |                   |            | 0.00        | 0                | 0             |
| <b>Total GBL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GBL02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GFC04 On 11/04/2017 Spot Bond  |        |            | 9.24500   | 99.94937  | 9.24500            | 99.97467           |                   |            | 0.00        | 0                | 0             |
| <b>Total GFC04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GFC04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31A On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.20734          |                   |            | 0.00        | 0                | 0             |
| <b>Total GH31A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31A1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31A On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.06973          |                   |            | 0.00        | 0                | 0             |
| <b>Total GH31A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31A2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31A On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.08166          |                   |            | 0.00        | 0                | 0             |
| <b>Total GH31A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31A3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31B On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.15915          |                   |            | 0.00        | 0                | 0             |
| <b>Total GH31B SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31B</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31C On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.25444          |                   |            | 0.00        | 0                | 0             |
| <b>Total GH31C SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31C</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31D On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.31395          |                   |            | 0.00        | 0                | 0             |
| <b>Total GH31D SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31D</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH41U On 25/10/2047 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total GH41U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH41U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GOVEX On 09/05/2047 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total GOVEX1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVEX1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GPT40 On 06/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.87336          |                   |            | 0.00        | 0                | 0             |
| <b>Total GPT40 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GPT40</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 | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRB01 On 08/12/2019 Spot Bond |        |            | 100.00000 | 16.88791  | 100.00000          | 16.84700           |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB01U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB01U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB02 On 08/12/2017 Spot Bond |        |            | 100.00000 | 59.82989  | 100.00000          | 59.68495           |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB02U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB02U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB03 On 03/03/2019 Spot Bond |        |            | 100.00000 | 29.73990  | 100.00000          | 29.66786           |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB03U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB03U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB04 On 15/05/2020 Spot Bond |        |            | 100.00000 | 14.65497  | 100.00000          | 14.61827           |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB04U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB04U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB05 On 10/06/2019 Spot Bond |        |            | 100.00000 | 22.89636  | 100.00000          | 22.84090           |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB05U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB05U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB06 On 10/06/2020 Spot Bond |        |            | 100.00000 | 15.20649  | 100.00000          | 15.16965           |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB06U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB06U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB07 On 31/01/2022 Spot Bond |        |            | 100.00000 | 3.58287   | 100.00000          | 3.57607            |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB07U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB07U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB10 On 31/07/2017 Spot Bond |        |            | 100.00000 | 77.00422  | 100.00000          | 76.84211           |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB10U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB10U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB11 On 31/01/2018 Spot Bond |        |            | 100.00000 | 57.32595  | 100.00000          | 57.21719           |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB11U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB11U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB12 On 31/07/2018 Spot Bond |        |            | 100.00000 | 39.37598  | 100.00000          | 39.33226           |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB12U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB12U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB13 On 31/01/2019 Spot Bond |        |            | 100.00000 | 28.66298  | 100.00000          | 28.60859           |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB13U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB13U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB14 On 31/07/2019 Spot Bond |        |            | 100.00000 | 17.50043  | 100.00000          | 17.48100           |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB14U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB14U</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   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| GRB15 On 31/01/2020 Spot Bond |        |            | 100.00000 | 14.33149  | 100.00000          | 14.30430           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRB15U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRB15U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRB16 On 31/07/2020 Spot Bond |        |            | 100.00000 | 7.77797   | 100.00000          | 7.76933            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRB16U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRB16U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRB17 On 29/01/2021 Spot Bond |        |            | 100.00000 | 7.19301   | 100.00000          | 7.17936            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRB17U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRB17U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRB18 On 30/07/2021 Spot Bond |        |            | 100.00000 | 3.46072   | 100.00000          | 3.45688            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRB18U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRB18U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRB19 On 31/01/2022 Spot Bond |        |            | 100.00000 | 3.58287   | 100.00000          | 3.57607            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRB19U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRB19U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRB20 On 17/03/2020 Spot Bond |        |            | 100.00000 | 16.85722  | 100.00000          | 16.80547           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRB20U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRB20U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRB21 On 17/03/2021 Spot Bond |        |            | 100.00000 | 11.88185  | 100.00000          | 11.84537           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRB21U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRB21U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRB22 On 17/03/2023 Spot Bond |        |            | 100.00000 | 9.29961   | 100.00000          | 9.27106            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRB22U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRB22U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRDB1 On 10/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRDB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRDB1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRDC1 On 10/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRDC1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRDC1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRH1A On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRH1A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRH1A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRH1A On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.11847          |                   |            |  | 0.00        | 147,111,100        | 147,111,100        |
| <b>Total GRH1A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>147,111,100</b> | <b>147,111,100</b> |
| <b>Total For GRH1A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>147,111,100</b> | <b>147,111,100</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| GRH1B On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.96539          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total GRH1B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For GRH1B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRH1C On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.07051          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total GRH1C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For GRH1C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRH1Y On 25/10/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                    | 0                    |
| <b>Total GRH1YU SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For GRH1YU</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRT06 On 11/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02467          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total GRT06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For GRT06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRT07 On 21/02/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64844          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total GRT07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For GRT07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRT08 On 24/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45685          |                   |            | 0.00        | 0                    | 400,000,000          |
| <b>Total GRT08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>400,000,000</b>   |
| <b>Total For GRT08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>400,000,000</b>   |
| GRT09 On 15/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24153          |                   |            | 0.00        | 0                    | 380,000,000          |
| <b>Total GRT09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>380,000,000</b>   |
| <b>Total For GRT09</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>380,000,000</b>   |
| GRT10 On 13/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42588          |                   |            | 0.00        | 0                    | 600,000,000          |
| <b>Total GRT10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>600,000,000</b>   |
| <b>Total For GRT10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>600,000,000</b>   |
| GRT11 On 13/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42839          |                   |            | 0.00        | 140,000,000          | 140,000,000          |
| <b>Total GRT11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>140,000,000</b>   | <b>140,000,000</b>   |
| <b>Total For GRT11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>140,000,000</b>   | <b>140,000,000</b>   |
| GRT12 On 24/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81359          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total GRT12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For GRT12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRT13 On 15/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86367           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total GRT13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For GRT13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRT14 On 15/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72114          |                   |            | 0.00        | 1,000,000,000        | 1,500,000,000        |
| <b>Total GRT14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,500,000,000</b> |
| <b>Total For GRT14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,500,000,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| GRT15 On 15/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99403           |                   |            |  | 0.00        | 0                | 690,000,000        |
| <b>Total GRT15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>690,000,000</b> |
| <b>Total For GRT15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>690,000,000</b> |
| GRT16 On 17/10/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85921           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRT16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRT16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRT17 On 17/10/2023 Spot Bond |        |            | 9.84500   | 101.33216 | 9.84500            | 101.30541          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRT17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRT17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRT18 On 13/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72673          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRT18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRT18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRT19 On 14/03/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94644          |                   |            |  | 0.00        | 0                | 500,000,000        |
| <b>Total GRT19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For GRT19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| GRT20 On 03/04/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49573          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRT20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRT20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRT21 On 03/04/2024 Spot Bond |        |            | 10.47000  | 98.47220  | 10.47000           | 96.87851           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRT21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRT21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRX01 On 30/06/2032 Spot Bond |        |            | 100.00000 | 0.00005   | 100.00000          | 0.00005            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRX01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRX01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| HC1M1 On 30/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 113.65959          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total HC1M1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For HC1M1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| HC1M2 On 30/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 108.69863          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total HC1M2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For HC1M2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| HC1M3 On 30/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.13237          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total HC1M3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For HC1M3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| HC2T1 On 05/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.16720          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total HC2T1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For HC2T1</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| HC3T1 On 28/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.37413          |                   |            | 0.00        | 0                | 0             |
| <b>Total HC3T1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HC3T1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HC4T1 On 15/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66130          |                   |            | 0.00        | 0                | 0             |
| <b>Total HC4T1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HC4T1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HIL01U On 21/11/2019 Spot Bond |        |            | 100.00000 | 17.63876  | 100.00000          | 17.59459           |                   |            | 0.00        | 0                | 0             |
| <b>Total HIL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HIL01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB02 On 13/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73519          |                   |            | 0.00        | 0                | 0             |
| <b>Total HILB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB03 On 02/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67604          |                   |            | 0.00        | 0                | 0             |
| <b>Total HILB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB04 On 01/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79525          |                   |            | 0.00        | 0                | 0             |
| <b>Total HILB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB05 On 11/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02316          |                   |            | 0.00        | 0                | 0             |
| <b>Total HILB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB06 On 11/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02317          |                   |            | 0.00        | 0                | 0             |
| <b>Total HILB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB07 On 11/07/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02353          |                   |            | 0.00        | 0                | 0             |
| <b>Total HILB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1B5 On 19/07/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total HM1B5U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1B5U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1B6 On 19/07/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total HM1B6U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1B6U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1B8 On 19/07/2048 Spot Bond  |        |            | 100.00000 | 10.63190  | 100.00000          | 10.60558           |                   |            | 0.00        | 0                | 0             |
| <b>Total HM1B8U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1B8U</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 | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| HM1B9 On 19/07/2048 Spot Bond |        |            | 100.00000 | 10.63190  | 100.00000          | 10.60558           |                   |            | 0.00        | 0                | 0             |
| <b>Total HM1B9U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1B9U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1C4 On 19/07/2048 Spot Bond |        |            | 100.00000 | 11.27846  | 100.00000          | 11.25053           |                   |            | 0.00        | 0                | 0             |
| <b>Total HM1C4U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1C4U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1C5 On 19/07/2048 Spot Bond |        |            | 100.00000 | 11.27846  | 100.00000          | 11.25053           |                   |            | 0.00        | 0                | 0             |
| <b>Total HM1C5U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1C5U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1D4 On 19/07/2048 Spot Bond |        |            | 100.00000 | 12.10976  | 100.00000          | 12.07977           |                   |            | 0.00        | 0                | 0             |
| <b>Total HM1D4U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1D4U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1D5 On 19/07/2048 Spot Bond |        |            | 100.00000 | 12.10976  | 100.00000          | 12.07977           |                   |            | 0.00        | 0                | 0             |
| <b>Total HM1D5U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1D5U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1E4 On 19/07/2048 Spot Bond |        |            | 100.00000 | 13.12578  | 100.00000          | 13.09327           |                   |            | 0.00        | 0                | 0             |
| <b>Total HM1E4U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1E4U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B3</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2046 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1B7 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B7</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1C On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1C2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1D On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1D2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1E On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1E2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1E2</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 | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| HMS1F On 19/07/2045 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HMS1F2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HMS1F2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HMS1C On 19/07/2045 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HMS1G2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HMS1G2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HPF04/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HPF04/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HPF04/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HPF06 On 20/02/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.42416          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HPF06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HPF06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HPF07 On 20/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.55823          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HPF07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HPF07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HPF08 On 15/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.83961           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HPF08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HPF08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HPF09 On 15/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.84230           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HPF09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HPF09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HPF10 On 17/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.27506          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HPF10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HPF10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HWAY2 On 31/07/2020 Spot Bond  |        |            | 8.61500   | 105.11652 | 8.61500            | 105.09204          |                   |            |  | 0.00        | 0                | 4,890,000,000         |
| <b>Total HWAY20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,890,000,000</b>  |
| <b>Total For HWAY20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,890,000,000</b>  |
| HWAY2 On 31/07/2020 Spot Bond  |        |            | 100.00000 | 17.66313  | 100.00000          | 17.62361           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HWAY20/R207 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HWAY20/R207</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HWAY2 On 07/12/2023 Spot Bond  |        |            | 2.94000   | 285.52981 | 2.94000            | 285.44996          |                   |            |  | 0.00        | 0                | 13,500,000,000        |
| <b>Total HWAY23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>13,500,000,000</b> |
| <b>Total For HWAY23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>13,500,000,000</b> |
| HWAY2 On 07/12/2024 Spot Bond  |        |            | 2.65000   | 121.53531 | 2.65000            | 295.81387          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HWAY24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HWAY24</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   | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|------------------------|
| HWAY3 On 28/02/2033 Spot Bond |        |            | 2.98000   | 98.72539  | 2.98000            | 98.69776           |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total HWAY33 SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| <b>Total For HWAY33</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 10.72500  | 90.31433  | 10.72500           | 90.28828           |                   |                             | 0.00        | 0                  | 3,120,000,000          |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>3,120,000,000</b>   |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>3,120,000,000</b>   |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 10.86906  | 100.00000          | 10.84474           |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total HWAY34/R208 SPOT</b> |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| <b>Total For HWAY34/R208</b>  |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 10.71500  | 90.16264  | 10.71500           | 90.13665           |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 10.86902  | 100.00000          | 10.84470           |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total HWAY35/R209 SPOT</b> |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| <b>Total For HWAY35/R209</b>  |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| HWF08 On 15/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86439           |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total HWF08 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| <b>Total For HWF08</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| HWF09 On 19/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62201          |                   |                             | 0.00        | 600,000,000        | 600,000,000            |
| <b>Total HWF09 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>600,000,000</b> | <b>600,000,000</b>     |
| <b>Total For HWF09</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>600,000,000</b> | <b>600,000,000</b>     |
| HWF10 On 30/09/2019 Spot Bond |        |            | 100.00000 | 21.85517  | 100.00000          | 21.80223           |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total HWF10U SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| <b>Total For HWF10U</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| HWY02 On 25/11/2020 Spot Bond |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total HWY023/R197 SPOT</b> |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| <b>Total For HWY023/R197</b>  |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| I2025 On 31/01/2025 Spot Bond |        |            | 2.35000   | 126.43612 | 2.35000            | 126.40273          |                   | 79,361,615,000.00           |             | 33,770,900         | 87,429,680,000         |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>79,361,615,000.00</b>    |             | <b>33,770,900</b>  | <b>87,429,680,000</b>  |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   | <b>79,361,615,000.00</b>    |             | <b>33,770,900</b>  | <b>87,429,680,000</b>  |
| I2029 On 31/03/2029 Spot Bond |        |            | 2.29000   | 98.87748  | 2.29000            | 98.85160           |                   | 14,878,359,000.00           |             | 6,497,100          | 17,985,195,000         |
| <b>Total I2029 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>14,878,359,000.00</b>    |             | <b>6,497,100</b>   | <b>17,985,195,000</b>  |
| <b>Total For I2029</b>        |        |            |           |           |                    |                    |                   | <b>14,878,359,000.00</b>    |             | <b>6,497,100</b>   | <b>17,985,195,000</b>  |
| I2033 On 28/02/2033 Spot Bond |        |            | 2.35000   | 103.43026 | 2.35000            | 103.40305          |                   | 1,255,027,605,000.00        |             | 534,054,300        | 115,881,206,000        |
| <b>Total I2033 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,255,027,605,000.00</b> |             | <b>534,054,300</b> | <b>115,881,206,000</b> |
| <b>Total For I2033</b>        |        |            |           |           |                    |                    |                   | <b>1,255,027,605,000.00</b> |             | <b>534,054,300</b> | <b>115,881,206,000</b> |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Open Interest          |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|------------------------|
| I2038 On 31/01/2038 Spot Bond   |        |            | 2.24000   | 129.91826 | 2.26000            | 129.45724          |                   |            | 175,002,384,032,000.00       | 78,126,064,300        | 190,454,327,500        |
| <b>Total I2038 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>'5,002,384,032,000.00</b> | <b>78,126,064,300</b> | <b>190,454,327,500</b> |
| <b>Total For I2038</b>          |        |            |           |           |                    |                    |                   |            | <b>'5,002,384,032,000.00</b> | <b>78,126,064,300</b> | <b>190,454,327,500</b> |
| I2046 On 31/03/2046 Spot Bond   |        |            | 2.33000   | 126.15322 | 2.33000            | 126.12006          |                   |            | 4,314,781,841,000.00         | 1,851,837,700         | 98,830,109,900         |
| <b>Total I2046 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>4,314,781,841,000.00</b>  | <b>1,851,837,700</b>  | <b>98,830,109,900</b>  |
| <b>Total For I2046</b>          |        |            |           |           |                    |                    |                   |            | <b>4,314,781,841,000.00</b>  | <b>1,851,837,700</b>  | <b>98,830,109,900</b>  |
| I2050 On 31/12/2050 Spot Bond   |        |            | 2.34000   | 134.72027 | 2.34000            | 134.68474          |                   |            | 34,008,448,266,000.00        | 14,533,524,900        | 114,939,662,100        |
| <b>Total I2050 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>34,008,448,266,000.00</b> | <b>14,533,524,900</b> | <b>114,939,662,100</b> |
| <b>Total For I2050</b>          |        |            |           |           |                    |                    |                   |            | <b>34,008,448,266,000.00</b> | <b>14,533,524,900</b> | <b>114,939,662,100</b> |
| IBL22 On 15/03/2018 Spot Bond   |        |            | 8.48000   | 102.08507 | 8.48000            | 102.06203          |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL22 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL22</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| IBL36 On 31/01/2022 Spot Bond   |        |            | 2.87000   | 100.00999 | 2.87000            | 143.06634          |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL36 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL36</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| IBL39 On 02/04/2018 Spot Bond   |        |            | 8.60000   | 100.40872 | 8.60000            | 100.38562          |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL39 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL39</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| IBL42 On 15/06/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.87647          |                   |            | 0.00                         | 1,000,000,000         | 1,000,000,000          |
| <b>Total IBL42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>1,000,000,000</b>  | <b>1,000,000,000</b>   |
| <b>Total For IBL42</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>1,000,000,000</b>  | <b>1,000,000,000</b>   |
| IBL43/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL43/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL43/JIBAR</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| IBL45 On 21/12/2018 Spot Bond   |        |            | 9.02000   | 100.89670 | 9.02000            | 100.87225          |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL45 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL45</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| IBL46 On 15/01/2020 Spot Bond   |        |            | 9.39500   | 96.63615  | 9.39500            | 96.61163           |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL46 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL46</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| IBL49 On 02/04/2018 Spot Bond   |        |            | 8.79000   | 98.89093  | 8.79000            | 98.86770           |                   |            | 0.00                         | 0                     | 250,000,000            |
| <b>Total IBL49 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>250,000,000</b>     |
| <b>Total For IBL49</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>250,000,000</b>     |
| IBL49/F On 02/04/2018 Spot Bond |        |            | 7.34000   | 100.21213 | 7.34000            | 100.19240          |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL49/R203 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL49/R203</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   | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-----------------------|
| IBL50 On 02/08/2020 Spot Bond |        |            | 9.38500   | 100.94056 | 9.38500            | 100.91499          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total IBL50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IBL50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| IBL53 On 31/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24456          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total IBL53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IBL53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| IBL55 On 31/07/2018 Spot Bond |        |            | 8.80000   | 100.76102 | 8.80000            | 100.73705          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total IBL55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IBL55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| IBL56 On 31/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.81535          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total IBL56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IBL56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| IBL59 On 17/02/2019 Spot Bond |        |            | 8.76000   | 102.13122 | 8.76000            | 102.10703          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total IBL59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IBL59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| IBL60 On 17/02/2024 Spot Bond |        |            | 10.00500  | 102.74997 | 10.00500           | 102.72227          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total IBL60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IBL60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| IBL61 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28169          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total IBL61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IBL61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| IBL62 On 24/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79222          |                   |            |  | 0.00        | 0                  | 17,000,000,000        |
| <b>Total IBL62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>17,000,000,000</b> |
| <b>Total For IBL62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>17,000,000,000</b> |
| IBL63 On 29/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71812          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total IBL63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IBL63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| IBL64 On 29/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18943          |                   |            |  | 0.00        | 100,000,000        | 100,000,000           |
| <b>Total IBL64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>100,000,000</b>    |
| <b>Total For IBL64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>100,000,000</b>    |
| IBL65 On 29/07/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73284          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total IBL65 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IBL65</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| IBL66 On 12/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85461          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total IBL66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IBL66</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 | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| IBL67 On 31/01/2022 Spot Bond  |        |            | 3.60000   | 138.55136 | 3.60000            | 138.51005          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IBL67 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL67</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL68 On 29/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.44784          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IBL68 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL68</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL69U On 22/07/2018 Spot Bond |        |            | 100.00000 | 44.76170  | 100.00000          | 46.63846           |                   |            | 0.00        | 0                | 0                    |
| <b>Total IBL69U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL69U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL73 On 19/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.35780          |                   |            | 0.00        | 0                | 1,000,000,000        |
| <b>Total IBL73 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For IBL73</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| IBL75 On 19/08/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.26575          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IBL75 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL75</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL76 On 25/11/2018 Spot Bond  |        |            |           | 107.66519 | 0.00000            | 101.54470          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IBL76 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL76</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL77 On 25/11/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.09357          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IBL77 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL77</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL78 On 25/11/2022 Spot Bond  |        |            | 10.05500  | 103.74694 | 10.05500           | 103.71882          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IBL78 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL78</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL79 On 27/01/2019 Spot Bond  |        |            | 8.59000   | 104.36811 | 8.59000            | 104.34386          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IBL79 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL79</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL80U On 02/02/2019 Spot Bond |        |            | 100.00000 | 33.03213  | 100.00000          | 32.94942           |                   |            | 0.00        | 0                | 0                    |
| <b>Total IBL80U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL80U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL81U On 02/02/2021 Spot Bond |        |            | 100.00000 | 14.29315  | 100.00000          | 14.25736           |                   |            | 0.00        | 0                | 0                    |
| <b>Total IBL81U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL81U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL82 On 29/01/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.79520          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IBL82 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL82</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 | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL83 On 22/03/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.51372          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL83 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL83</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL84U On 21/04/2019 Spot Bond  |        |            | 100.00000 | 23.05638  | 100.00000          | 22.99927           |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL84U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL84U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL85 On 20/05/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.63194          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL85 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL85</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL86 On 20/05/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.29290          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL86 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL86</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL87 On 20/05/2019 Spot Bond   |        |            | 8.89000   | 105.47772 | 8.89000            | 105.45237          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL87 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL87</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL88 On 20/05/2021 Spot Bond   |        |            | 9.34000   | 107.36324 | 9.34000            | 107.33618          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL88 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL88</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL88/F On 20/05/2021 Spot Bond |        |            | 100.00000 | 17.46951  | 100.00000          | 17.43042           |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL88/R208 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL88/R208</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL89 On 26/05/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.15473          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL89 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL89</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL90U On 20/05/2019 Spot Bond  |        |            | 100.00000 | 24.06935  | 100.00000          | 24.00907           |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL90U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL90U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL91 On 02/06/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.00163          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL91 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL91</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL92 On 12/01/2020 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.99979           |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL92 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL92</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL93 On 31/08/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.23188          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL93 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL93</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 | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| IBL94 On 06/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.14633          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL94 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL94</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL95 On 12/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.75597          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL95 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL95</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL96 On 21/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.51106          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL96 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL96</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL97 On 03/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21966          |                   |            |  | 0.00        | 0                | 1,200,000,000        |
| <b>Total IBL97 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,200,000,000</b> |
| <b>Total For IBL97</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,200,000,000</b> |
| IBL98 On 03/10/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.22945          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL98 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL98</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL99 On 21/10/2019 Spot Bond  |        |            | 8.76000   | 100.33932 | 8.76000            | 100.31568          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL99 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL99</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IDC01L On 08/11/2026 Spot Bond |        |            | 100.00000 | 0.04265   | 100.00000          | 0.04256            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IDC01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IDC01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IDCG02 On 22/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.52210           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IDCG02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IDCG02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IDCG03 On 22/10/2020 Spot Bond |        |            | 9.66000   | 95.93332  | 9.66000            | 95.90846           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IDCG03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IDCG03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IDCG04 On 24/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08619          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IDCG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IDCG04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IDCG05 On 24/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04373          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IDCG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IDCG05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IDCG06 On 24/11/2024 Spot Bond |        |            | 10.77000  | 97.44041  | 10.77000           | 97.41219           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IDCG07 On 13/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42570          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG08 On 13/05/2030 Spot Bond |        |            | 11.60000  | 102.52009 | 11.60000           | 102.45305          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG09 On 05/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91544          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG10 On 05/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92827          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG11 On 05/12/2026 Spot Bond |        |            | 10.87000  | 103.38589 | 10.87000           | 103.35583          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP04 On 19/10/2017 Spot Bond |        |            | 5.00000   | 99.91863  | 5.00000            | 99.90507           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP05 On 14/03/2018 Spot Bond |        |            | 4.00000   | 100.32339 | 4.00000            | 100.31260          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP06 On 17/10/2019 Spot Bond |        |            | 4.00000   | 99.95648  | 4.00000            | 99.94562           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 9.17000   | 100.51140 | 9.17000            | 100.48665          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IFC01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IFC01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IFC02 On 14/04/2021 Spot Bond  |        |            | 8.05000   | 102.38228 | 8.05000            | 102.36007          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IFC02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IFC02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IKH1D On 09/12/2028 Spot Bond  |        |            | 100.00000 | 7.84617   | 100.00000          | 7.82716            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IKH1D SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IKH1D</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN269U On 25/07/2017 Spot Bond |        |            | 100.00000 | 96.77419  | 100.00000          | 96.51475           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN269U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN269U</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IN272U On 10/11/2017 Spot Bond |        |            | 100.00000 | 63.84473  | 100.00000          | 63.68485           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN272U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN272U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN276U On 30/06/2021 Spot Bond |        |            | 100.00000 | 5.64620   | 100.00000          | 5.63549            |                   |            | 0.00        | 0                | 0             |
| <b>Total IN276U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN276U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN277U On 30/06/2021 Spot Bond |        |            | 100.00000 | 10.38074  | 100.00000          | 10.35530           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN277U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN277U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN281U On 28/11/2019 Spot Bond |        |            | 100.00000 | 17.13795  | 100.00000          | 17.09504           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN281U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN281U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN286U On 15/07/2019 Spot Bond |        |            | 100.00000 | 22.84296  | 100.00000          | 22.78639           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN286U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN286U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN289U On 30/06/2025 Spot Bond |        |            | 100.00000 | 10.47060  | 100.00000          | 10.44730           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN289U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN289U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN306U On 24/06/2020 Spot Bond |        |            | 100.00000 | 13.69886  | 100.00000          | 13.66567           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN306U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN306U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN313U On 11/12/2018 Spot Bond |        |            | 100.00000 | 30.36696  | 100.00000          | 30.29340           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN313U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN313U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN318U On 25/06/2017 Spot Bond |        |            | 100.00000 | 86.44541  | 100.00000          | 86.24850           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN318U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN318U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN319U On 20/12/2017 Spot Bond |        |            | 100.00000 | 86.79352  | 100.00000          | 86.59978           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN319U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN319U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN327U On 15/02/2021 Spot Bond |        |            | 100.00000 | 14.11305  | 100.00000          | 14.07770           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN327U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN327U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN329U On 22/03/2021 Spot Bond |        |            | 100.00000 | 13.92184  | 100.00000          | 13.88811           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN329U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN329U</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IN330U On 18/04/2017 Spot Bond |        |            | 100.00000 | 98.64864  | 100.00000          | 101.20465          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN330U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN330U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN331U On 04/12/2019 Spot Bond |        |            | 100.00000 | 18.14758  | 100.00000          | 18.10361           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN331U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN331U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN332U On 04/12/2019 Spot Bond |        |            | 100.00000 | 9.46509   | 100.00000          | 9.44216            |                   |            | 0.00        | 0                | 0             |
| <b>Total IN332U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN332U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN334U On 21/09/2021 Spot Bond |        |            | 100.00000 | 12.90026  | 100.00000          | 12.86900           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN334U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN334U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN339U On 12/12/2017 Spot Bond |        |            | 100.00000 | 61.48702  | 100.00000          | 61.33806           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN339U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN339U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN341U On 01/03/2018 Spot Bond |        |            | 100.00000 | 61.62622  | 100.00000          | 61.47693           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN341U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN341U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN342U On 31/03/2032 Spot Bond |        |            | 100.00000 | 8.49158   | 100.00000          | 8.47278            |                   |            | 0.00        | 0                | 0             |
| <b>Total IN342U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN342U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN343U On 28/02/2035 Spot Bond |        |            | 100.00000 | 0.00005   | 100.00000          | 0.00005            |                   |            | 0.00        | 0                | 0             |
| <b>Total IN343U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN343U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN345U On 31/01/2030 Spot Bond |        |            | 100.00000 | 9.40306   | 100.00000          | 9.38201            |                   |            | 0.00        | 0                | 0             |
| <b>Total IN345U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN345U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN346U On 15/04/2018 Spot Bond |        |            | 100.00000 | 45.84437  | 100.00000          | 45.73085           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN346U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN346U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN347U On 21/12/2026 Spot Bond |        |            | 100.00000 | 13.54043  | 100.00000          | 13.51030           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN347U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN347U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN351U On 04/07/2017 Spot Bond |        |            | 100.00000 | 83.80792  | 100.00000          | 83.62085           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN351U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN351U</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   | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| IN355U On 22/03/2022 Spot Bond  |        |            | 100.00000 | 1.52014   | 100.00000          | 1.51646            |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IN355U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IN355U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| ING132 On 22/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.57261          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total ING132 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For ING132</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| ING196 On 30/06/2027 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 84.54965           |                   |            | 0.00        | 0                  | 0                    |
| <b>Total ING196 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For ING196</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| ING211 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total ING211/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For ING211/JIBAR</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| ING228 On 22/09/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.56121          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total ING228 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For ING228</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| ING232 On 04/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 104.50299          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total ING232 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For ING232</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| ING335 On 15/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 95.29437           |                   |            | 0.00        | 700,000,000        | 700,000,000          |
| <b>Total ING335 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>700,000,000</b> | <b>700,000,000</b>   |
| <b>Total For ING335</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>700,000,000</b> | <b>700,000,000</b>   |
| INLV01 On 12/08/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.85073          |                   |            | 0.00        | 0                  | 1,500,000,000        |
| <b>Total INLV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>1,500,000,000</b> |
| <b>Total For INLV01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>1,500,000,000</b> |
| INLV02 On 20/10/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.76983           |                   |            | 0.00        | 0                  | 0                    |
| <b>Total INLV02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For INLV02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| INLV03 On 11/02/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.86655          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total INLV03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For INLV03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| INLV04 On 11/02/2021 Spot Bond  |        |            | 11.70000  | 105.34121 | 11.70000           | 105.30813          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total INLV04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For INLV04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IPF01/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IPF01/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IPF01/JIBAR</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 | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| IPF03 On 13/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97691           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF06 On 13/04/2017 Spot Bond |        |            | 8.73000   | 100.00000 | 8.73000            | 99.97609           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF07 On 01/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26163          |                   |            |  | 0.00        | 0                | 600,000,000        |
| <b>Total IPF07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,000</b> |
| <b>Total For IPF07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,000</b> |
| IPF08 On 01/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22197          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF09 On 01/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22495          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF11 On 15/10/2018 Spot Bond |        |            | 100.00000 | 32.75719  | 100.00000          | 32.67608           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF12 On 15/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86335           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF13 On 04/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92346          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF14 On 17/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63273          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF15 On 17/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65023          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF16 On 17/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66072          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF17 On 22/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51637          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF17</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 | Open Interest        |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| IPF18 On 22/12/2021 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 100.52201          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IPF18 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPF18</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPF19 On 22/12/2022 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 100.52765          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IPF19 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPF19</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPF20 On 17/03/2020 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 100.63142          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IPF20 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPF20</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPF21 On 17/03/2022 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 100.65381          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IPF21 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPF21</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPFC13 On 26/04/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.60726          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IPFC13 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPFC13</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL10 On 20/05/2021 Spot Bond    |        |            | 9.73000   | 102.51491 | 9.73000            | 102.48801          |                   |            | 0.00        | 0                | 1,850,000,000        |
| <b>Total IPL10 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,850,000,000</b> |
| <b>Total For IPL10</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,850,000,000</b> |
| IPL11 On 24/05/2022 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 101.21793          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IPL11 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL11</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL6 On 28/09/2017 Spot Bond     |        |            | 8.53000   | 100.92745 | 8.53000            | 100.90476          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IPL6 SPOT</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL6</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL6/R2 On 28/09/2017 Spot Bond  |        |            | 100.00000 | 71.82898  | 100.00000          | 71.69448           |                   |            | 0.00        | 0                | 0                    |
| <b>Total IPL6/R203 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL6/R203</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL7 On 05/04/2018 Spot Bond     |        |            |           | 100.00000 | 0.00000            | 100.17005          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IPL7 SPOT</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL7</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL7/JIB On 05/04/2018 Spot Bond |        |            | 100.00000 | 56.62265  | 100.00000          | 56.48397           |                   |            | 0.00        | 0                | 0                    |
| <b>Total IPL7/JIBAR SPOT</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL7/JIBAR</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL8 On 10/10/2020 Spot Bond     |        |            |           | 100.00000 | 0.00000            | 100.34305          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IPL8 SPOT</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL8</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 | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IPL8/JIB On 10/10/2020 Spot Bond |        |            | 100.00000 | 13.53497  | 100.00000          | 13.50182           |                   |            | 0.00        | 0                | 0             |
| <b>Total IPL8/JIBAR SPOT</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPL8/JIBAR</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPL9 On 20/05/2021 Spot Bond     |        |            |           | 100.00000 | 0.00000            | 101.26245          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPL9 SPOT</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPL9</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV015 On 20/09/2022 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 100.90950          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV015 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV015</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV016 On 06/12/2021 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV016 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV016</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV017/F On 31/01/2022 Spot Bond  |        |            | 2.75000   | 100.54472 | 2.75000            | 100.53713          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV017/R212 SPOT</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV017/R212</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV019 On 31/03/2028 Spot Bond    |        |            | 5.60000   | 134.39312 | 5.60000            | 134.34603          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV019 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV019</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV023 On 11/07/2022 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 100.02536          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV023 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV023</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV024 On 27/07/2022 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 102.10808          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV024 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV024</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV025 On 12/09/2019 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 99.13225           |                   |            | 0.00        | 0                | 0             |
| <b>Total IV025 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV025</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV026 On 27/09/2024 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 99.11829           |                   |            | 0.00        | 0                | 0             |
| <b>Total IV026 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV026</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV030 On 31/01/2025 Spot Bond    |        |            | 4.35000   | 108.79569 | 4.35000            | 109.71075          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV030 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV030</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV030A On 31/01/2025 Spot Bond   |        |            | 4.35000   | 108.70499 | 4.35000            | 109.71075          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV030A SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV030A</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 | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV031 On 11/03/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85338          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV031 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV031</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV032 On 14/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.17454          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV032</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV033 On 11/02/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85081          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV033 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV033</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV034 On 11/02/2021 Spot Bond |        |            | 11.60000  | 104.69328 | 11.60000           | 104.66067          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV034 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV034</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV035 On 07/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06298          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV035</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV036 On 22/07/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.63705           |                   |            | 0.00        | 0                | 0             |
| <b>Total IV036 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV036</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV038 On 23/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63310          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV038 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV038</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV039 On 31/01/2022 Spot Bond |        |            | 5.05000   | 128.80966 | 5.05000            | 129.94768          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV039 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV039</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV040 On 29/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.44203          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV040</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV041 On 29/09/2021 Spot Bond |        |            | 11.95000  | 100.54263 | 11.95000           | 100.51092          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV041 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV041</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV042 On 18/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62533          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV042 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV042</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV043 On 21/11/2026 Spot Bond |        |            | 11.84000  | 108.63562 | 11.84000           | 107.16607          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV043 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV043</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV044 On 31/01/2027 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.25030          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV044 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV044</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV045 On 31/01/2027 Spot Bond  |        |            | 5.30000   | 116.25280 | 5.30000            | 128.53406          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV045 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV045</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV057U On 14/07/2018 Spot Bond |        |            | 100.00000 | 40.85857  | 100.00000          | 40.75739           |                   |            | 0.00        | 0                | 0             |
| <b>Total IV057U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV057U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV08 On 30/04/2018 Spot Bond   |        |            | 9.39000   | 110.44762 | 9.39000            | 110.41962          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV08 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV08</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV09 On 30/04/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 102.91052          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV09 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV09</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV100U On 19/12/2022 Spot Bond |        |            | 100.00000 | 1.94386   | 100.00000          | 1.94017            |                   |            | 0.00        | 0                | 0             |
| <b>Total IV100U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV100U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV19A On 31/03/2028 Spot Bond  |        |            | 4.35000   | 150.71756 | 4.35000            | 150.66977          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV19A SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV19A</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA668 On 13/04/2017 Spot Bond |        |            | 7.60000   | 100.00000 | 7.60000            | 99.87522           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA668 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA668</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA672 On 11/05/2017 Spot Bond |        |            | 7.70000   | 99.41278  | 7.70000            | 99.28785           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA672 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA672</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA673 On 18/05/2017 Spot Bond |        |            | 7.70000   | 99.26706  | 7.70000            | 99.14249           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA673 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA673</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA676 On 08/06/2017 Spot Bond |        |            | 7.85000   | 98.80995  | 7.85000            | 98.68412           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA676 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA676</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA677 On 15/06/2017 Spot Bond |        |            | 7.85000   | 98.66318  | 7.85000            | 98.53773           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA677 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA677</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVA680 On 06/07/2017 Spot Bond |        |            | 7.85000   | 98.22548  | 7.85000            | 98.10114           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA680 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA680</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA681 On 13/07/2017 Spot Bond |        |            | 7.85000   | 98.08044  | 7.85000            | 97.95647           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA681 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA681</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC002 On 12/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC005 On 25/11/2020 Spot Bond |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC005/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC005/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC016 On 31/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04370          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC016 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC016</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC017 On 12/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.95127           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC017 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC017</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC019 On 12/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00002          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC019 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC019</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC021 On 19/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87771           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC021 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC021</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC027 On 03/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22621          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC027 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC027</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC029 On 24/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86024          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC029 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC029</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC033 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31792          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC033 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC033</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC034 On 30/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32488          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC034 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC034</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC035 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.59641           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC036 On 16/07/2019 Spot Bond |        |            | 9.36000   | 102.06652 | 9.36000            | 102.04073          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC037 On 16/07/2019 Spot Bond |        |            | 100.00000 | 25.80477  | 100.00000          | 25.74703           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC038 On 16/07/2019 Spot Bond |        |            | 100.00000 | 24.01887  | 100.00000          | 23.95939           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC040 On 24/07/2021 Spot Bond |        |            | 9.47000   | 101.59940 | 9.47000            | 101.57343          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC041 On 29/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.80150          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC046 On 24/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.02145          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC048 On 06/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.97953          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC048</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC049 On 21/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27467          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC050 On 03/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01296          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC051 On 03/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73875          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC053 On 11/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49650          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC053 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC053</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC055 On 26/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.40746          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC058 On 03/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC060 On 31/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.80581          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC060 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC060</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC061 On 01/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23215          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC061 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC061</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC063 On 07/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71212          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC064 On 15/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91527          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC065 On 10/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85220          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC065 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC065</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC066 On 18/09/2017 Spot Bond |        |            | 100.00000 | 86.68625  | 100.00000          | 86.48698           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC066 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC066</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC067 On 04/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60634          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC067 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC067</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC070 On 20/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29074          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC070 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC070</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC075 On 21/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.77716           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC075 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC075</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC077 On 04/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85103          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC077</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      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| IVC078 On 23/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23933          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total IVC078 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For IVC078</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| IVC079 On 23/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23933          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total IVC079 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For IVC079</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| IVC081 On 14/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85428           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total IVC081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For IVC081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| IVC082 On 15/07/2019 Spot Bond |        |            | 100.00000 | 16.69423  | 100.00000          | 16.65289           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total IVC082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For IVC082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| IVC083 On 29/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.91952          |                   |            |  | 0.00        | 20,000,000,000        | 20,000,000,000        |
| <b>Total IVC083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000,000</b> | <b>20,000,000,000</b> |
| <b>Total For IVC083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000,000</b> | <b>20,000,000,000</b> |
| IVC086 On 15/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51468          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total IVC086 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For IVC086</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| IVC087 On 07/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04332          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total IVC087 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For IVC087</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| IVC088 On 12/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 822,700,000           | 822,700,000           |
| <b>Total IVC088 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>822,700,000</b>    | <b>822,700,000</b>    |
| <b>Total For IVC088</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>822,700,000</b>    | <b>822,700,000</b>    |
| IVC089 On 31/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67022          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total IVC089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For IVC089</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| IVC090 On 31/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69926          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total IVC090 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For IVC090</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| IVC092 On 23/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23690          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total IVC092 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For IVC092</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| IVC093 On 23/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18592          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total IVC093 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For IVC093</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      | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|--------------------|
| IVC094 On 06/12/2021 Spot Bond |        |            | 10.32000  | 105.50697 | 10.32000           | 105.47781          |                   |                              | 0.00                  | 0                     | 0                  |
| <b>Total IVC094 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| <b>Total For IVC094</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| IVC097 On 14/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36930          |                   |                              | 0.00                  | 0                     | 244,500,000        |
| <b>Total IVC097 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>244,500,000</b> |
| <b>Total For IVC097</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>244,500,000</b> |
| IVC098 On 14/06/2018 Spot Bond |        |            | 8.76000   | 103.16437 | 8.76000            | 103.14008          |                   |                              | 0.00                  | 0                     | 0                  |
| <b>Total IVC098 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| <b>Total For IVC098</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| IVC101 On 24/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84525          |                   |                              | 0.00                  | 342,100,000           | 342,100,000        |
| <b>Total IVC101 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>342,100,000</b>    | <b>342,100,000</b> |
| <b>Total For IVC101</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>342,100,000</b>    | <b>342,100,000</b> |
| IVC102 On 31/01/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.99915          |                   |                              | 0.00                  | 0                     | 0                  |
| <b>Total IVC102 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| <b>Total For IVC102</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| IVC103 On 29/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37492          |                   |                              | 0.00                  | 0                     | 0                  |
| <b>Total IVC103 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| <b>Total For IVC103</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| IVC105 On 08/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91177          |                   |                              | 0.00                  | 0                     | 0                  |
| <b>Total IVC105 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| <b>Total For IVC105</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| IVC106 On 13/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77566          |                   |                              | 0.00                  | 0                     | 0                  |
| <b>Total IVC106 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| <b>Total For IVC106</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| IVC107 On 29/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22269          |                   |                              | 0.00                  | 0                     | 0                  |
| <b>Total IVC107 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| <b>Total For IVC107</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| IVC108 On 29/07/2019 Spot Bond |        |            | 100.00000 | 13.75871  | 100.00000          | 100.00000          |                   | 000,000,000,000,000.00       | 20,000,000,000        | 20,000,000,000        |                    |
| <b>Total IVC108 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>20,000,000,000</b> | <b>20,000,000,000</b> |                    |
| <b>Total For IVC108</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>20,000,000,000</b> | <b>20,000,000,000</b> |                    |
| IVC68U On 07/12/2021 Spot Bond |        |            | 100.00000 | 3.97733   | 100.00000          | 3.96979            |                   | 0.00                         | 0                     | 0                     |                    |
| <b>Total IVC68U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |                    |
| <b>Total For IVC68U</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |                    |
| IVC73U On 22/03/2018 Spot Bond |        |            | 100.00000 | 58.63023  | 100.00000          | 58.48820           |                   | 0.00                         | 0                     | 0                     |                    |
| <b>Total IVC73U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |                    |
| <b>Total For IVC73U</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC74U On 22/09/2018 Spot Bond |        |            | 100.00000 | 40.75718  | 100.00000          | 40.65845           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC74U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC74U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC80U On 27/05/2021 Spot Bond |        |            | 100.00000 | 5.74899   | 100.00000          | 5.73808            |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC80U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC80U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC84U On 01/08/2022 Spot Bond |        |            | 100.00000 | 2.53588   | 100.00000          | 2.53107            |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC84U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC84U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC85U On 12/08/2022 Spot Bond |        |            | 100.00000 | 2.48346   | 100.00000          | 2.47874            |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC85U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC85U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC91U On 07/11/2022 Spot Bond |        |            | 100.00000 | 2.10525   | 100.00000          | 2.10126            |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC91U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC91U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC95U On 02/12/2021 Spot Bond |        |            | 100.00000 | 4.01528   | 100.00000          | 4.00766            |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC95U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC95U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC96U On 02/12/2022 Spot Bond |        |            | 100.00000 | 2.00764   | 100.00000          | 2.00383            |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC96U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC96U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC99U On 14/12/2022 Spot Bond |        |            | 100.00000 | 1.96241   | 100.00000          | 1.95868            |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC99U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC99U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JAS01 On 31/01/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.07680          |                   |            | 0.00        | 0                | 0             |
| <b>Total JAS01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JAS01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JIBAR On 15/03/2060 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total JIBAR SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JIBAR</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP001 On 13/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83925          |                   |            | 0.00        | 0                | 0             |
| <b>Total KAP001 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP001</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP002 On 13/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77892          |                   |            | 0.00        | 0                | 0             |
| <b>Total KAP002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP002</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   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| KAP003 On 06/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.95684          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total KAP003 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For KAP003</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| KAP005 On 29/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34693          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total KAP005 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For KAP005</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| KAP006 On 29/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36743          |                   |            | 0.00        | 955,000,000        | 955,000,000        |
| <b>Total KAP006 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>955,000,000</b> | <b>955,000,000</b> |
| <b>Total For KAP006</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>955,000,000</b> | <b>955,000,000</b> |
| KAP007 On 26/10/2021 Spot Bond |        |            | 9.87000   | 106.02455 | 9.87000            | 105.99649          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total KAP007 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For KAP007</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| KAP008 On 28/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10862          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total KAP008 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For KAP008</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| KAP04U On 01/07/2019 Spot Bond |        |            | 100.00000 | 22.72112  | 100.00000          | 22.66548           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total KAP04U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For KAP04U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| KSB007 On 31/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12992          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total KSB007 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For KSB007</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| KSB008 On 01/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.05290          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total KSB008 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For KSB008</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| KSB009 On 05/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.00439          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total KSB009 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For KSB009</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| KW01 On 31/10/2027 Spot Bond   |        |            | 9.32000   | 127.07186 | 9.32000            | 127.03989          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total KW01 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For KW01</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| LBK05 On 28/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.42175          |                   |            | 0.00        | 150,000,000        | 150,000,000        |
| <b>Total LBK05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>150,000,000</b> | <b>150,000,000</b> |
| <b>Total For LBK05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>150,000,000</b> | <b>150,000,000</b> |
| LBK07 On 16/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.57781          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total LBK07 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For LBK07</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 | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| LBK08 On 30/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.83972          |                   |            | 0.00        | 0                | 900,000,000          |
| <b>Total LBK08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>900,000,000</b>   |
| <b>Total For LBK08</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>900,000,000</b>   |
| LBK08/ On 30/10/2019 Spot Bond |        |            | 100.00000 | 20.37253  | 100.00000          | 20.32208           |                   |            | 0.00        | 0                | 0                    |
| <b>Total LBK08/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK08/JIBAR</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK11 On 28/11/2019 Spot Bond  |        |            | 9.96500   | 102.81239 | 9.96500            | 102.78477          |                   |            | 0.00        | 0                | 0                    |
| <b>Total LBK11 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK11</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK11/ On 28/11/2019 Spot Bond |        |            | 9.62000   | 103.59296 | 9.62000            | 103.56607          |                   |            | 0.00        | 0                | 0                    |
| <b>Total LBK11/R207 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK11/R207</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK12L On 25/02/2020 Spot Bond |        |            | 9.71000   | 101.23865 | 9.71000            | 101.21214          |                   |            | 0.00        | 0                | 0                    |
| <b>Total LBK12U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK12U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK14L On 31/03/2018 Spot Bond |        |            | 100.00000 | 57.45969  | 100.00000          | 57.31897           |                   |            | 0.00        | 0                | 0                    |
| <b>Total LBK14U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK14U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK15 On 12/10/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.99971           |                   |            | 0.00        | 0                | 0                    |
| <b>Total LBK15 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK15</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK16 On 30/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.10785          |                   |            | 0.00        | 0                | 1,500,000,000        |
| <b>Total LBK16 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| <b>Total For LBK16</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| LBK17 On 22/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.53331          |                   |            | 0.00        | 0                | 0                    |
| <b>Total LBK17 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK17</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK18 On 22/03/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.58692          |                   |            | 0.00        | 0                | 0                    |
| <b>Total LBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK19 On 23/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.48074          |                   |            | 0.00        | 0                | 0                    |
| <b>Total LBK19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LGL02 On 13/08/2017 Spot Bond  |        |            | 8.74000   | 100.88775 | 8.74000            | 100.86428          |                   |            | 0.00        | 0                | 3,260,000,000        |
| <b>Total LGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,260,000,000</b> |
| <b>Total For LGL02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,260,000,000</b> |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| LGL03 On 03/04/2018 Spot Bond |        |            | 9.38000   | 98.62188  | 9.38000            | 98.59717           |                   |            | 0.00        | 0                | 0                    |
| <b>Total LGL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LGL03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LGL04 On 14/08/2020 Spot Bond |        |            | 9.84500   | 99.54818  | 9.84500            | 99.52176           |                   |            | 0.00        | 0                | 580,000,000          |
| <b>Total LGL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>580,000,000</b>   |
| <b>Total For LGL04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>580,000,000</b>   |
| LGL05 On 12/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81656          |                   |            | 0.00        | 0                | 0                    |
| <b>Total LGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LGL05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LGL06 On 04/10/2022 Spot Bond |        |            | 10.15500  | 100.43047 | 10.15500           | 100.40329          |                   |            | 0.00        | 0                | 2,500,000,000        |
| <b>Total LGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| <b>Total For LGL06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| LGL07 On 04/10/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53025          |                   |            | 0.00        | 0                | 0                    |
| <b>Total LGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LGL07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LHL17 On 14/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.01015          |                   |            | 0.00        | 0                | 0                    |
| <b>Total LHL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LHL17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LHL18 On 14/11/2018 Spot Bond |        |            | 13.09000  | 105.80917 | 13.09000           | 105.77212          |                   |            | 0.00        | 0                | 0                    |
| <b>Total LHL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LHL18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LHL19 On 14/11/2019 Spot Bond |        |            | 13.96500  | 106.59769 | 13.96500           | 106.55795          |                   |            | 0.00        | 0                | 0                    |
| <b>Total LHL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LHL19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LHL22 On 13/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80792          |                   |            | 0.00        | 0                | 0                    |
| <b>Total LHL22 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LHL22</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LHL26 On 13/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.12573          |                   |            | 0.00        | 0                | 0                    |
| <b>Total LHL26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LHL26</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LOM01 On 25/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46275          |                   |            | 0.00        | 0                | 0                    |
| <b>Total LOM01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LOM01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LRFA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total LRFA1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LRFA1</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 | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| LRFA2 On 17/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25871          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LRFA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LRFA2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LRFB1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LRFB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LRFB1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LRFB2 On 20/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.75218          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LRFB2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LRFB2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LRFC1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LRFC1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LRFC1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LRFC2 On 20/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41603          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LRFC2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LRFC2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ09 On 10/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40063          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ090 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ090</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ09 On 11/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76048          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ093 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ093</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ09 On 08/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.45770           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ095 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ095</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ09 On 01/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58490          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ096 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ096</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ09 On 15/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.66904           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ098 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ098</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ09 On 21/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81411           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ099 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ099</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ0A On 28/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ0A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ0A1</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 | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| MAQ0A On 31/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87994          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ0A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ0A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ0A On 31/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70794          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ0A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ0A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ0A On 31/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74417          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ0A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ0A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ0A On 28/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87109          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ0A5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ0A5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ0J On 28/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87664          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ0J1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ0J1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ0J On 28/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85293          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ0J2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ0J2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MBF03 On 01/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51581          |                   |            |  | 0.00        | 0                | 600,000,000          |
| <b>Total MBF030 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,000</b>   |
| <b>Total For MBF030</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,000</b>   |
| MBF03 On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87671           |                   |            |  | 0.00        | 0                | 1,700,000,000        |
| <b>Total MBF039 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,700,000,000</b> |
| <b>Total For MBF039</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,700,000,000</b> |
| MBF04 On 07/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62702          |                   |            |  | 0.00        | 0                | 810,000,000          |
| <b>Total MBF042 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>810,000,000</b>   |
| <b>Total For MBF042</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>810,000,000</b>   |
| MBF04 On 13/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22985          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MBF045 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MBF045</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MBF04 On 17/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.29386          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MBF046 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MBF046</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MBF04 On 07/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00602          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MBF047 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MBF047</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   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| MBF04: On 14/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32444          |                   |            | 0.00        | 0                  | 1,000,000,000        |
| <b>Total MBF049 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>1,000,000,000</b> |
| <b>Total For MBF049</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>1,000,000,000</b> |
| MBF05: On 17/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27450          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total MBF050 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MBF050</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MBF05: On 16/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65581          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total MBF051 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MBF051</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MBF05: On 16/05/2019 Spot Bond |        |            | 100.00000 | 32.04423  | 100.00000          | 31.96399           |                   |            | 0.00        | 0                  | 0                    |
| <b>Total MBF051/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MBF051/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MBF05: On 28/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33782          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total MBF052 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MBF052</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MBF05: On 28/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35783          |                   |            | 0.00        | 227,100,000        | 227,100,000          |
| <b>Total MBF053 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>227,100,000</b> | <b>227,100,000</b>   |
| <b>Total For MBF053</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>227,100,000</b> | <b>227,100,000</b>   |
| MBF05: On 27/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35852          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total MBF054 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MBF054</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MBF05: On 27/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37569          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total MBF055 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MBF055</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MBLSA: On 30/10/2017 Spot Bond |        |            | 2.30000   | 98.76173  | 2.30000            | 98.54654           |                   |            | 0.00        | 0                  | 0                    |
| <b>Total MBLSA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MBLSA2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MBLSA: On 11/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.27241           |                   |            | 0.00        | 0                  | 0                    |
| <b>Total MBLSA3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MBLSA3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MBP03: On 12/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73186          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total MBP035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MBP035</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MBP03: On 11/04/2020 Spot Bond |        |            | 100.00000 | 17.92294  | 100.00000          | 17.86637           |                   |            | 0.00        | 0                  | 0                    |
| <b>Total MBP036 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MBP036</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 | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| MBP29 On 23/09/2017 Spot Bond |        |            | 100.00000 | 81.62600  | 100.00000          | 81.44660           |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP29U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP29U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP30 On 24/10/2017 Spot Bond |        |            | 100.00000 | 66.53711  | 100.00000          | 66.37234           |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP30U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP30U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP31 On 24/10/2017 Spot Bond |        |            | 100.00000 | 66.59052  | 100.00000          | 66.42563           |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP31U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP31U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP32 On 10/11/2017 Spot Bond |        |            | 100.00000 | 63.95247  | 100.00000          | 63.79233           |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP32U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP32U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP34 On 29/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70336          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP34 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP34</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBSA0 On 16/04/2019 Spot Bond |        |            | 8.99000   | 100.00822 | 8.99000            | 99.98407           |                   |            | 0.00        | 0                | 0             |
| <b>Total MBSA01 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBSA01</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBSA0 On 16/04/2019 Spot Bond |        |            | 8.00000   | 101.81263 | 8.00000            | 101.79069          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBSA01/R204 SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBSA01/R204</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBSA0 On 15/04/2019 Spot Bond |        |            | 9.04000   | 99.70951  | 9.04000            | 99.68529           |                   |            | 0.00        | 0                | 0             |
| <b>Total MBSA02 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBSA02</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBSA0 On 15/04/2019 Spot Bond |        |            | 8.91000   | 99.94315  | 8.91000            | 99.91921           |                   |            | 0.00        | 0                | 0             |
| <b>Total MBSA02/R204 SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBSA02/R204</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MEFSA On 05/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.35812          |                   |            | 0.00        | 0                | 0             |
| <b>Total MEFSA4 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MEFSA4</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MEFSA On 05/07/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.44731          |                   |            | 0.00        | 0                | 0             |
| <b>Total MEFSA6 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MEFSA6</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MEFSB On 05/01/2019 Spot Bond |        |            | 9.01000   | 103.02068 | 9.01000            | 102.99560          |                   |            | 0.00        | 0                | 0             |
| <b>Total MEFSB4 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MEFSB4</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     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| MEFSB On 05/01/2022 Spot Bond  |        |            | 9.72500   | 103.74064 | 9.72500            | 103.71342          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total MEFSB5 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For MEFSB5</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| MFS1A On 20/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.54484          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total MFS1A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For MFS1A2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| MFS1B On 20/09/2019 Spot Bond  |        |            | 9.76500   | 101.60645 | 9.76500            | 101.67566          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total MFS1B SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For MFS1B</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| MIIL02 On 31/05/2017 Spot Bond |        |            | 9.34000   | 103.12583 | 9.34000            | 103.09977          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total MIIL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For MIIL02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| MMIG0 On 17/03/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.82352          |                   |            | 0.00        | 1,000,000,000        | 1,000,000,000        |
| <b>Total MMIG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For MMIG01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |
| MMIG0 On 17/03/2026 Spot Bond  |        |            | 9.60000   | 103.47019 | 9.60000            | 102.18968          |                   |            | 0.00        | 0                    | 400,000,000          |
| <b>Total MMIG02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>400,000,000</b>   |
| <b>Total For MMIG02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>400,000,000</b>   |
| MMIG0 On 01/06/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.58246          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total MMIG03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For MMIG03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| MMIG0 On 12/08/2030 Spot Bond  |        |            | 11.97000  | 97.42715  | 11.97000           | 98.33195           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total MMIG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For MMIG04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| MMIG0 On 12/08/2017 Spot Bond  |        |            | 10.95500  | 101.73533 | 10.95500           | 101.36190          |                   |            | 0.00        | 0                    | 1,050,000,000        |
| <b>Total MMIG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>1,050,000,000</b> |
| <b>Total For MMIG05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>1,050,000,000</b> |
| MQB02 On 31/05/2017 Spot Bond  |        |            | 9.04000   | 103.01780 | 9.04000            | 102.99259          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total MQB02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For MQB02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| MTN04 On 13/07/2017 Spot Bond  |        |            | 9.04000   | 102.74923 | 9.04000            | 102.72434          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total MTN04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For MTN04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| MTN08 On 19/04/2019 Spot Bond  |        |            | 100.00000 | 24.02536  | 100.00000          | 23.96587           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total MTN08U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For MTN08U</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MTN09 On 20/04/2019 Spot Bond  |        |            | 100.00000 | 27.41115  | 100.00000          | 27.35016           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MTN09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MTN09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MWA1L On 18/10/2039 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MWA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MWA1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MWAR( On 22/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.24867          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MWAR01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MWAR01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A211 On 14/08/2020 Spot Bond |        |            | 100.89771 | 12.29462  | 100.89771          | 12.26358           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A302 On 14/08/2020 Spot Bond |        |            | 100.61875 | 12.41494  | 100.61875          | 12.38369           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A305 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A308 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A311 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A405 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A405 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A405</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A408 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A408 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A408</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A411 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N5C23 On 20/06/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.56031          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N5C23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N5C23</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| N5D23 On 20/06/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.62768          |                   |            | 0.00        | 0                | 0             |
| <b>Total N5D23 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N5D23</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N5E23 On 20/06/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 110.03756          |                   |            | 0.00        | 0                | 0             |
| <b>Total N5E23 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N5E23</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N5F23L On 20/06/2023 Spot Bond |        |            | 100.00000 | 11.51098  | 100.00000          | 11.48309           |                   |            | 0.00        | 0                | 0             |
| <b>Total N5F23U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N5F23U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N5G23L On 20/06/2023 Spot Bond |        |            | 100.00000 | 12.30293  | 100.00000          | 12.27312           |                   |            | 0.00        | 0                | 0             |
| <b>Total N5G23U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N5G23U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NAM01 On 19/11/2022 Spot Bond  |        |            | 10.60500  | 93.57704  | 10.60500           | 93.55033           |                   |            | 0.00        | 0                | 0             |
| <b>Total NAM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NAM01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NAM02 On 29/06/2020 Spot Bond  |        |            | 9.55000   | 102.86244 | 9.55000            | 102.83608          |                   |            | 0.00        | 0                | 0             |
| <b>Total NAM02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NAM02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NAM03 On 01/08/2023 Spot Bond  |        |            | 9.95500   | 102.42707 | 9.95500            | 102.39958          |                   |            | 0.00        | 0                | 0             |
| <b>Total NAM03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NAM03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NAM04 On 01/08/2026 Spot Bond  |        |            | 10.72000  | 100.81120 | 10.72000           | 100.78213          |                   |            | 0.00        | 0                | 0             |
| <b>Total NAM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NAM04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK11/ On 28/11/2020 Spot Bond |        |            | 8.95500   | 103.22653 | 8.95500            | 103.20155          |                   |            | 0.00        | 0                | 0             |
| <b>Total NBK11A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK11A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK12/ On 19/03/2021 Spot Bond |        |            | 9.61000   | 99.88574  | 9.61000            | 99.86026           |                   |            | 0.00        | 0                | 0             |
| <b>Total NBK12A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK12A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK12/ On 19/03/2021 Spot Bond |        |            | 9.38000   | 100.62468 | 9.38000            | 100.59962          |                   |            | 0.00        | 0                | 0             |
| <b>Total NBK12A/R208 SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK12A/R208</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK13/ On 19/03/2024 Spot Bond |        |            | 9.70500   | 100.77160 | 9.70500            | 100.74565          |                   |            | 0.00        | 0                | 0             |
| <b>Total NBK13A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK13A</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   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| NBK14/ On 25/06/2021 Spot Bond |        |            | 9.20000   | 103.01857 | 9.20000            | 103.03911          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK14A SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK14A</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK15/ On 11/02/2022 Spot Bond |        |            | 9.65000   | 98.19842  | 9.65000            | 98.17286           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK15A SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK15A</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK15I On 27/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24008          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK15B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK15B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK16/ On 12/02/2025 Spot Bond |        |            | 10.62000  | 95.36615  | 10.62000           | 95.33890           |                   | 1,274,400,000,000.00        |             | 120,000,000        | 920,000,000          |
| <b>Total NBK16A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,274,400,000,000.00</b> |             | <b>120,000,000</b> | <b>920,000,000</b>   |
| <b>Total For NBK16A</b>        |        |            |           |           |                    |                    |                   | <b>1,274,400,000,000.00</b> |             | <b>120,000,000</b> | <b>920,000,000</b>   |
| NBK17/ On 22/04/2026 Spot Bond |        |            | 11.02000  | 98.70083  | 11.02000           | 98.67174           |                   |                             | 0.00        | 0                  | 1,220,000,000        |
| <b>Total NBK17A SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,220,000,000</b> |
| <b>Total For NBK17A</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,220,000,000</b> |
| NBK18/ On 01/06/2020 Spot Bond |        |            | 9.39500   | 103.00313 | 9.39500            | 102.97715          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK18A SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK18A</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK19/ On 01/06/2022 Spot Bond |        |            | 9.80000   | 102.86585 | 9.80000            | 102.83881          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK19A SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK19A</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK19I On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39552          |                   |                             | 0.00        | 362,700,000        | 362,700,000          |
| <b>Total NBK19B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>362,700,000</b> | <b>362,700,000</b>   |
| <b>Total For NBK19B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>362,700,000</b> | <b>362,700,000</b>   |
| NBK19I On 26/06/2017 Spot Bond |        |            | 100.00000 | 84.86000  | 100.00000          | 84.66714           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK19B/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK19B/JIBAR</b>  |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK20/ On 01/06/2026 Spot Bond |        |            | 10.82000  | 101.13071 | 10.82000           | 101.10144          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK20A SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK20A</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK20I On 25/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.48583           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK20B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK20B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK21/ On 21/07/2027 Spot Bond |        |            | 11.37000  | 97.95280  | 11.37000           | 97.92289           |                   | 454,800,000,000.00          |             | 40,000,000         | 20,000,000           |
| <b>Total NBK21A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>454,800,000,000.00</b>   |             | <b>40,000,000</b>  | <b>20,000,000</b>    |
| <b>Total For NBK21A</b>        |        |            |           |           |                    |                    |                   | <b>454,800,000,000.00</b>   |             | <b>40,000,000</b>  | <b>20,000,000</b>    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| NBK21I On 10/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55249          |                   |            |  | 0.00        | 700,000,000        | 700,000,000          |
| <b>Total NBK21B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>700,000,000</b> | <b>700,000,000</b>   |
| <b>Total For NBK21B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>700,000,000</b> | <b>700,000,000</b>   |
| NBK22I On 19/11/2022 Spot Bond |        |            | 10.04500  | 104.11893 | 10.04500           | 104.09074          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK22A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK22A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK22I On 12/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57886          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK22B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK22B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK23I On 19/11/2025 Spot Bond |        |            | 10.57000  | 104.89717 | 10.57000           | 104.86732          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK23A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK23A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK23I On 12/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53414          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK23B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK23B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK24I On 19/11/2027 Spot Bond |        |            | 11.17000  | 102.91716 | 11.17000           | 102.88627          |                   |            |  | 0.00        | 0                  | 1,000,000,000        |
| <b>Total NBK24A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,000,000,000</b> |
| <b>Total For NBK24A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,000,000,000</b> |
| NBK24I On 11/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42557          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK24B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK24B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK25I On 17/02/2023 Spot Bond |        |            | 9.94500   | 104.70622 | 9.94500            | 104.67815          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK25A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK25A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK25I On 12/02/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44225          |                   |            |  | 0.00        | 100,000,000        | 50,000,000           |
| <b>Total NBK25B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b>    |
| <b>Total For NBK25B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b>    |
| NBK26I On 10/05/2023 Spot Bond |        |            | 100.00000 | 15.72779  | 100.00000          | 15.69259           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK26A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK26A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK26I On 22/04/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.05654          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK26B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK26B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK27I On 10/05/2026 Spot Bond |        |            | 10.36000  | 109.30159 | 10.36000           | 109.27110          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK27A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK27A</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   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| NBK27I On 01/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32465          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK27B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK27B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK28I On 02/08/2023 Spot Bond |        |            | 9.95500   | 102.15996 | 9.95500            | 102.13255          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK28A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK28A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK28I On 19/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25186          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK28B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK28B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK29I On 31/07/2026 Spot Bond |        |            | 10.62000  | 101.35757 | 10.62000           | 101.32861          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK29A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK29A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK29I On 18/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52653          |                   |            |  | 0.00        | 800,000,000        | 800,000,000          |
| <b>Total NBK29B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>800,000,000</b>   |
| <b>Total For NBK29B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>800,000,000</b>   |
| NBK30I On 20/02/2024 Spot Bond |        |            | 9.74500   | 100.64269 | 9.74500            | 100.61624          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK30A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK30A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK30I On 18/02/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28658          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK30B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK30B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK31I On 17/02/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36415          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK31B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK31B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK32I On 26/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06941          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK32B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK32B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK33I On 10/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71870          |                   |            |  | 0.00        | 0                  | 1,130,000,000        |
| <b>Total NBK33B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,130,000,000</b> |
| <b>Total For NBK33B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,130,000,000</b> |
| NBK34I On 10/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.54166          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK34B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK34B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK35I On 10/05/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57482          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK35B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK35B</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     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| NBK36I On 10/05/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61609          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NBK36B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK36B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NBK37I On 02/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70789          |                   |            | 0.00        | 1,600,000,000        | 800,000,000          |
| <b>Total NBK37B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,600,000,000</b> | <b>800,000,000</b>   |
| <b>Total For NBK37B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,600,000,000</b> | <b>800,000,000</b>   |
| NBK38I On 02/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73228          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NBK38B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK38B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NBK3A On 09/09/2019 Spot Bond  |        |            | 8.61000   | 106.98973 | 8.61000            | 106.96523          |                   |            | 0.00        | 0                    | 3,000,000,000        |
| <b>Total NBK3A SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>3,000,000,000</b> |
| <b>Total For NBK3A</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>3,000,000,000</b> |
| NBK3A On 09/09/2019 Spot Bond  |        |            | 100.00000 | 24.90763  | 100.00000          | 24.85281           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NBK3A/R204 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK3A/R204</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NBK4 On 28/10/2024 Spot Bond   |        |            | 11.49500  | 44.01268  | 11.49500           | 43.99956           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NBK4 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK4</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NBK40I On 31/07/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.87226          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NBK40B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK40B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NBK41I On 20/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31563          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NBK41B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK41B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NBK42I On 21/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25115          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NBK42B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK42B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NBK43I On 20/02/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28580          |                   |            | 0.00        | 20,000,000           | 10,000,000           |
| <b>Total NBK43B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>20,000,000</b>    | <b>10,000,000</b>    |
| <b>Total For NBK43B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>20,000,000</b>    | <b>10,000,000</b>    |
| NBK7B On 19/04/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.16820          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NBK7B SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK7B</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NCLN7 On 15/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.42343          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NCLN74 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NCLN74</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NCLN7: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56494          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 09/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.19010          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN77</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8: On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59116          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8: On 20/03/2024 Spot Bond |        |            | 100.00000 | 7.52662   | 100.00000          | 7.50839            |                   |            |  | 0.00        | 0                | 0             |
| NCLN8: On 20/03/2024 Spot Bond |        |            | 100.00000 | 9.34971   | 100.00000          | 9.32707            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN82/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN82/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8: On 20/03/2024 Spot Bond |        |            | 10.66500  | 100.65554 | 10.66500           | 100.62713          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8: On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58807          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8: On 20/03/2024 Spot Bond |        |            | 10.70000  | 99.65869  | 10.70000           | 99.63047           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8' On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59116          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9: On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59600          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.60218          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN91 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN91</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9: On 02/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01183          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN92 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN92</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9: On 09/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04585          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN93 SPOT</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 | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For NCLN93</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NCLN9 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50191          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NCLN94 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NCLN94</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NCLN9 On 08/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04589          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NCLN95 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NCLN95</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED01 On 22/12/2021 Spot Bond |        |            | 100.00000 | 13.32801  | 100.00000          | 13.29572           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED02 On 15/03/2022 Spot Bond |        |            | 100.00000 | 1.45949   | 100.00000          | 1.45660            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED13 On 25/07/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.04215          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED14 On 29/11/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09800          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED15 On 08/04/2024 Spot Bond |        |            | 10.09000  | 102.11127 | 10.09000           | 100.81685          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED16 On 08/04/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.37371           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED17 On 14/10/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84361           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED18 On 16/01/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84326           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED19 On 01/07/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26837          |                   |            |  | 0.00        | 0                | 20,000,000           |
| <b>Total NED19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b>    |
| <b>Total For NED19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b>    |
| NED20 On 01/07/2020 Spot Bond |        |            | 11.21500  | 103.34128 | 11.21500           | 103.31013          |                   |            |  | 0.00        | 0                | 1,990,000,000        |
| <b>Total NED20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,990,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <b>Total For NED20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,990,000,000</b> |
| NED9 On 06/07/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.12848          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NED9 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED9</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NEDH1 On 20/11/2018 Spot Bond  |        |            | 9.44500   | 114.11525 | 9.44500            | 114.08616          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NEDH1A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NEDH1A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NEDH1 On 20/11/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NEDH1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NEDH1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NEDT1 On 21/05/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 104.28716          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NEDT1A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NEDT1A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NEDT1 On 26/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.64000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NEDT1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NEDT1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NET50 On 08/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.46376          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NET50 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NET50</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NGL01 On 22/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.99594          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NGL02 On 15/03/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.88898          |                   |            |  | 0.00        | 540,000,000        | 648,000,000          |
| <b>Total NGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>540,000,000</b> | <b>648,000,000</b>   |
| <b>Total For NGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>540,000,000</b> | <b>648,000,000</b>   |
| NHM00 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NHM001/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NHM001/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NHM00 On 12/05/2021 Spot Bond  |        |            | 13.50000  | 105.63863 | 13.50000           | 105.60051          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NHM002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NHM002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NHM00 On 09/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.02616          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NHM003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NHM003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NILB11 On 31/01/2025 Spot Bond |        |            | 3.21000   | 104.34180 | 3.21000            | 118.89844          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NILB11 SPOT</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For NILB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB12 On 07/12/2033 Spot Bond |        |            | 3.45000   | 167.30615 | 3.45000            | 167.25706          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB13 On 31/01/2025 Spot Bond |        |            | 3.60000   | 115.69574 | 3.60000            | 115.66125          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB14 On 31/03/2028 Spot Bond |        |            | 3.84000   | 155.76198 | 3.84000            | 157.97985          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NILB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB15 On 31/03/2028 Spot Bond |        |            | 3.91000   | 157.52826 | 3.91000            | 156.95273          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NILB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB17 On 31/01/2038 Spot Bond |        |            | 3.73000   | 79.71930  | 3.73000            | 79.69453           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NILB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NMP20 On 24/07/2020 Spot Bond  |        |            | 8.81500   | 103.51206 | 8.81500            | 103.48740          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NMP20N SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NMP20N</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A1 On 22/05/2020 Spot Bond  |        |            | 9.44500   | 104.09895 | 9.44500            | 104.07165          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A1 On 22/05/2048 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A1 On 22/05/2050 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.14329          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A1 On 22/05/2049 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.12334          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A1 On 22/05/2050 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.43350          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A2 On 22/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.17893          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A21 SPOT</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 | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For NQ1A21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A2 On 22/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10911          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A22 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A22</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B1 On 22/05/2020 Spot Bond |        |            | 9.64500   | 104.11847 | 9.64500            | 104.09060          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1B10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B1 On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21565          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1B15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B1 On 22/05/2049 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14995          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1B16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B1 On 22/05/2052 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23893          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1B17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1C1 On 22/05/2020 Spot Bond |        |            | 9.84500   | 104.13803 | 9.84500            | 104.10958          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1C10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1C1 On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17655          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1C15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1C1 On 22/05/2049 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18321          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1C16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1C1 On 22/05/2052 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.29606          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1C17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQF1D On 22/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42881          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQF1D5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQF1D5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQF1D On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20315          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQF1D7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQF1D7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQF1D On 22/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34724          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQF1D8 SPOT</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     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For NQF1D8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NRA01: On 30/11/2018 Spot Bond |        |            | 8.77000   | 109.67024 | 8.77000            | 109.64439          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NRA018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NRA018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NRA02: On 31/10/2022 Spot Bond |        |            | 9.60000   | 116.73237 | 9.60000            | 116.70214          |                   |            |  | 0.00        | 0                    | 400,000,000          |
| <b>Total NRA022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>400,000,000</b>   |
| <b>Total For NRA022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>400,000,000</b>   |
| NRA02: On 31/05/2023 Spot Bond |        |            | 2.79000   | 181.11168 | 2.79000            | 181.06176          |                   |            |  | 0.00        | 0                    | 9,700,000,000        |
| <b>Total NRA023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>9,700,000,000</b> |
| <b>Total For NRA023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>9,700,000,000</b> |
| NRA02: On 30/11/2028 Spot Bond |        |            | 11.42000  | 109.74738 | 11.42000           | 109.71391          |                   |            |  | 0.00        | 0                    | 5,540,000,000        |
| <b>Total NRA028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>5,540,000,000</b> |
| <b>Total For NRA028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>5,540,000,000</b> |
| NRA02: On 30/11/2028 Spot Bond |        |            | 100.00000 | 16.51849  | 100.00000          | 16.48174           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NRA028/R186 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NRA028/R186</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NTC16 On 22/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66039          |                   |            |  | 0.00        | 2,000,000,000        | 1,066,100,000        |
| <b>Total NTC16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,066,100,000</b> |
| <b>Total For NTC16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,066,100,000</b> |
| NTC18 On 27/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.67604          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NTC18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NTC18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NTC19 On 27/07/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.90561          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NTC19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NTC19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NYT13U On 28/05/2020 Spot Bond |        |            | 100.00000 | 22.09935  | 100.00000          | 22.04401           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NYT13U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NYT13U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| OML02 On 21/11/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.27270          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total OML02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For OML02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| OML03 On 27/11/2019 Spot Bond  |        |            | 9.96500   | 101.87843 | 9.96500            | 101.85107          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total OML03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For OML03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| OML04 On 19/03/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.73718          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total OML04 SPOT</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 | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| <b>Total For OML04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OML05 On 19/03/2025 Spot Bond |        |            | 10.13000  | 98.66439  | 10.13000           | 99.70343           |                   |            | 0.00        | 0                | 1,500,000,000        |
| <b>Total OML05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| <b>Total For OML05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| OML06 On 19/03/2022 Spot Bond |        |            | 10.88500  | 98.57195  | 10.88500           | 98.54357           |                   |            | 0.00        | 0                | 1,500,000,000        |
| <b>Total OML06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| <b>Total For OML06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| OML07 On 19/03/2025 Spot Bond |        |            | 11.82000  | 96.35082  | 11.82000           | 96.32076           |                   |            | 0.00        | 0                | 960,000,000          |
| <b>Total OML07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>960,000,000</b>   |
| <b>Total For OML07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>960,000,000</b>   |
| OML08 On 14/09/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05787          |                   |            | 0.00        | 0                | 0                    |
| <b>Total OML08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For OML08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OML09 On 14/09/2022 Spot Bond |        |            | 10.87500  | 100.96939 | 10.87500           | 100.94034          |                   |            | 0.00        | 0                | 1,000,000,000        |
| <b>Total OML09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For OML09</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| OML10 On 14/09/2025 Spot Bond |        |            | 11.82000  | 98.43910  | 11.82000           | 98.40839           |                   |            | 0.00        | 0                | 940,000,000          |
| <b>Total OML10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>940,000,000</b>   |
| <b>Total For OML10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>940,000,000</b>   |
| PMM12 On 25/11/2020 Spot Bond |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            | 0.00        | 0                | 0                    |
| <b>Total PMM12/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM12/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM29 On 04/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88349          |                   |            | 0.00        | 0                | 0                    |
| <b>Total PMM29 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM29</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM30 On 07/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86309          |                   |            | 0.00        | 0                | 0                    |
| <b>Total PMM30 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM30</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM31 On 04/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47904          |                   |            | 0.00        | 0                | 0                    |
| <b>Total PMM31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM32 On 25/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98989          |                   |            | 0.00        | 0                | 0                    |
| <b>Total PMM32 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM32</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM33 On 01/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92004          |                   |            | 0.00        | 0                | 0                    |
| <b>Total PMM33 SPOT</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For PMM33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM34 On 07/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.85896          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PMM34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PPC00: On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.43916           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PPC002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PPC002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PPC00: On 31/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.36631           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PPC003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PPC003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PPC00: On 30/06/2021 Spot Bond |        |            | 10.01500  | 101.33835 | 10.01500           | 101.31997          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PPC004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PPC004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE1A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE1A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.90828          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE1A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE1A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1B On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.84200          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE1B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE1B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1C On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.01788          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE1C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE1C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1D On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.05877          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE1D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE1D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE2A On 20/02/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.23499          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE2A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE2A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE2A On 20/02/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.24606          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE2A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE2A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE2A On 20/02/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.25567          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE2A3 SPOT</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       | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|------------------------|------------------------|---------------|
| <b>Total For PRE2A3</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PRE2B On 20/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27468          |                   |                               | 0.00                   | 0                      | 0             |
| <b>Total PRE2B1 SPOT</b>      |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE2B1</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PRE2C On 20/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27737          |                   |                               | 0.00                   | 0                      | 0             |
| <b>Total PRE2C1 SPOT</b>      |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE2C1</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PRE2D On 20/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28006          |                   |                               | 0.00                   | 0                      | 0             |
| <b>Total PRE2D1 SPOT</b>      |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE2D1</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| R186 On 21/12/2026 Spot Bond  |        |            | 8.99000   | 112.86471 | 8.92000            | 113.31418          |                   | 250,497,631,886,000.00        | 3,031,201,071,400      | 1,792,782,209,200      |               |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>50,497,631,886,000.00</b>  | <b>031,201,071,400</b> | <b>792,782,209,200</b> |               |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   | <b>50,497,631,886,000.00</b>  | <b>031,201,071,400</b> | <b>792,782,209,200</b> |               |
| R197 On 07/12/2023 Spot Bond  |        |            | 2.28000   | 296.25451 | 2.29000            | 296.01087          |                   | 83,165,964,000.00             | 36,476,300             | 16,001,425,300         |               |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>83,165,964,000.00</b>      | <b>36,476,300</b>      | <b>16,001,425,300</b>  |               |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   | <b>83,165,964,000.00</b>      | <b>36,476,300</b>      | <b>16,001,425,300</b>  |               |
| R202 On 07/12/2033 Spot Bond  |        |            | 2.34000   | 240.03988 | 2.33000            | 240.28480          |                   | 333,888,173,658,000.00        | 142,687,253,700        | 233,148,714,500        |               |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>333,888,173,658,000.00</b> | <b>142,687,253,700</b> | <b>233,148,714,500</b> |               |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   | <b>333,888,173,658,000.00</b> | <b>142,687,253,700</b> | <b>233,148,714,500</b> |               |
| R2023 On 28/02/2023 Spot Bond |        |            | 8.35500   | 98.14587  | 8.30500            | 98.34922           |                   | 274,836,029,801,000.00        | 152,583,606,200        | 578,313,648,300        |               |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>274,836,029,801,000.00</b> | <b>152,583,606,200</b> | <b>578,313,648,300</b> |               |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   | <b>274,836,029,801,000.00</b> | <b>152,583,606,200</b> | <b>578,313,648,300</b> |               |
| R203 On 15/09/2017 Spot Bond  |        |            | 7.49000   | 100.91521 | 7.48000            | 100.89932          |                   | 138,395,000,000,000.00        | 285,500,000,000        | 518,919,812,000        |               |
| <b>Total R203 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>138,395,000,000,000.00</b> | <b>285,500,000,000</b> | <b>518,919,812,000</b> |               |
| <b>Total For R203</b>         |        |            |           |           |                    |                    |                   | <b>138,395,000,000,000.00</b> | <b>285,500,000,000</b> | <b>518,919,812,000</b> |               |
| R2030 On 31/01/2030 Spot Bond |        |            | 9.30500   | 91.92253  | 9.30500            | 91.89944           |                   | 725,917,970,130,000.00        | 615,359,266,000        | 702,479,394,000        |               |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>725,917,970,130,000.00</b> | <b>615,359,266,000</b> | <b>702,479,394,000</b> |               |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   | <b>725,917,970,130,000.00</b> | <b>615,359,266,000</b> | <b>702,479,394,000</b> |               |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.48000   | 90.55660  | 9.48000            | 90.53368           |                   | 959,476,892,464,000.00        | 312,181,106,800        | 332,902,071,600        |               |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>959,476,892,464,000.00</b> | <b>312,181,106,800</b> | <b>332,902,071,600</b> |               |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   | <b>959,476,892,464,000.00</b> | <b>312,181,106,800</b> | <b>332,902,071,600</b> |               |
| R2035 On 28/02/2035 Spot Bond |        |            | 9.65000   | 94.50024  | 9.65000            | 94.47604           |                   | 370,718,312,875,000.00        | 452,924,177,500        | 400,939,907,000        |               |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>370,718,312,875,000.00</b> | <b>452,924,177,500</b> | <b>400,939,907,000</b> |               |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   | <b>370,718,312,875,000.00</b> | <b>452,924,177,500</b> | <b>400,939,907,000</b> |               |
| R2037 On 31/01/2037 Spot Bond |        |            | 9.73000   | 90.95168  | 9.73000            | 90.92781           |                   | 538,741,969,063,000.00        | 363,693,933,100        | 681,643,900,000        |               |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>538,741,969,063,000.00</b> | <b>363,693,933,100</b> | <b>681,643,900,000</b> |               |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   | <b>538,741,969,063,000.00</b> | <b>363,693,933,100</b> | <b>681,643,900,000</b> |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>18,741,969,063,000.00</b> | <b>363,693,933,100</b> | <b>581,643,900,000</b> |
| R204 On 21/12/2018 Spot Bond  |        |            | 7.62500   | 103.04998 | 7.59000            | 103.08370          |                   |            | 100,344,172,050,000.00       | 144,307,432,400        | 601,583,221,800        |
| <b>Total R204 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,344,172,050,000.00</b> | <b>144,307,432,400</b> | <b>501,583,221,800</b> |
| <b>Total For R204</b>         |        |            |           |           |                    |                    |                   |            | <b>10,344,172,050,000.00</b> | <b>144,307,432,400</b> | <b>501,583,221,800</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 9.78500   | 94.65035  | 9.78500            | 94.62537           |                   |            | 655,405,639,701,500.00       | 66,980,647,900         | 313,326,256,200        |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>15,405,639,701,500.00</b> | <b>66,980,647,900</b>  | <b>313,326,256,200</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>15,405,639,701,500.00</b> | <b>66,980,647,900</b>  | <b>313,326,256,200</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 9.81000   | 91.73967  | 9.81000            | 91.71540           |                   |            | 018,152,675,440,000.00       | 205,724,024,000        | 688,932,360,200        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>18,152,675,440,000.00</b> | <b>205,724,024,000</b> | <b>588,932,360,200</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>18,152,675,440,000.00</b> | <b>205,724,024,000</b> | <b>588,932,360,200</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 9.80000   | 90.87122  | 9.80000            | 90.84760           |                   |            | 165,559,909,280,000.00       | 425,057,133,600        | 755,072,800,000        |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>15,559,909,280,000.00</b> | <b>425,057,133,600</b> | <b>755,072,800,000</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>15,559,909,280,000.00</b> | <b>425,057,133,600</b> | <b>755,072,800,000</b> |
| R207 On 15/01/2020 Spot Bond  |        |            | 7.81000   | 100.37986 | 7.76500            | 100.46765          |                   |            | 739,190,119,204,000.00       | 350,728,568,400        | 349,495,446,200        |
| <b>Total R207 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>39,190,119,204,000.00</b> | <b>350,728,568,400</b> | <b>349,495,446,200</b> |
| <b>Total For R207</b>         |        |            |           |           |                    |                    |                   |            | <b>39,190,119,204,000.00</b> | <b>350,728,568,400</b> | <b>349,495,446,200</b> |
| R208 On 31/03/2021 Spot Bond  |        |            | 7.95500   | 96.20595  | 7.90000            | 96.36516           |                   |            | 109,842,299,505,500.00       | 265,222,162,100        | 541,399,102,000        |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>19,842,299,505,500.00</b> | <b>265,222,162,100</b> | <b>541,399,102,000</b> |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>19,842,299,505,500.00</b> | <b>265,222,162,100</b> | <b>541,399,102,000</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 9.72000   | 70.41891  | 9.65500            | 70.83097           |                   |            | 320,727,044,792,000.00       | 753,161,218,600        | 936,435,642,000        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>20,727,044,792,000.00</b> | <b>753,161,218,600</b> | <b>936,435,642,000</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>20,727,044,792,000.00</b> | <b>753,161,218,600</b> | <b>936,435,642,000</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 2.35000   | 181.82807 | 2.35000            | 181.78019          |                   |            | 114,403,642,820,000.00       | 48,682,401,200         | 107,365,320,000        |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>14,403,642,820,000.00</b> | <b>48,682,401,200</b>  | <b>107,365,320,000</b> |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>14,403,642,820,000.00</b> | <b>48,682,401,200</b>  | <b>107,365,320,000</b> |
| R212 On 31/01/2022 Spot Bond  |        |            | 2.26000   | 147.04505 | 2.30000            | 146.74440          |                   |            | 143,453,844,650,000.00       | 63,475,152,500         | 135,794,550,000        |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>13,453,844,650,000.00</b> | <b>63,475,152,500</b>  | <b>135,794,550,000</b> |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>13,453,844,650,000.00</b> | <b>63,475,152,500</b>  | <b>135,794,550,000</b> |
| R213 On 28/02/2031 Spot Bond  |        |            | 9.42500   | 82.25854  | 9.35000            | 82.73789           |                   |            | 187,295,141,817,500.00       | 232,073,755,100        | 610,143,060,200        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>17,295,141,817,500.00</b> | <b>232,073,755,100</b> | <b>510,143,060,200</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>17,295,141,817,500.00</b> | <b>232,073,755,100</b> | <b>510,143,060,200</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 9.74000   | 70.93120  | 9.74000            | 70.91287           |                   |            | 515,954,822,146,000.00       | 360,980,987,900        | 957,115,684,300        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,954,822,146,000.00</b> | <b>360,980,987,900</b> | <b>957,115,684,300</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>15,954,822,146,000.00</b> | <b>360,980,987,900</b> | <b>957,115,684,300</b> |
| R337C On 21/06/2020 Spot Bond |        |            | 8.54000   | 76.58772  | 8.54000            | 76.57013           |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total R337C SPOT</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     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| <b>Total For R337C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| R347C On 21/06/2025 Spot Bond |        |            | 9.05000   | 48.43847  | 9.05000            | 48.42669           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total R347C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For R347C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RCG01 On 24/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.93478          |                   |            | 0.00        | 2,000,000,000        | 1,000,000,000        |
| <b>Total RCG01B SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For RCG01B</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| RCG01 On 24/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79415          |                   |            | 0.00        | 230,000,000          | 230,000,000          |
| <b>Total RCG01C SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>230,000,000</b>   | <b>230,000,000</b>   |
| <b>Total For RCG01C</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>230,000,000</b>   | <b>230,000,000</b>   |
| RCSB0 On 12/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79859          |                   |            | 0.00        | 700,000,000          | 700,000,000          |
| <b>Total RCSB05 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>700,000,000</b>   | <b>700,000,000</b>   |
| <b>Total For RCSB05</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>700,000,000</b>   | <b>700,000,000</b>   |
| RCSB0 On 10/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28882          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total RCSB07 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RCSB07</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RCSB1 On 30/04/2017 Spot Bond |        |            | 100.00000 | 97.24575  | 100.00000          | 96.99184           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total RCSB1U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RCSB1U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RCSB2 On 24/07/2017 Spot Bond |        |            | 100.00000 | 97.03504  | 100.00000          | 96.77419           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total RCSB2U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RCSB2U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RCSB6 On 31/03/2018 Spot Bond |        |            | 100.00000 | 57.24558  | 100.00000          | 57.10538           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total RCSB6U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RCSB6U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RDF01 On 04/09/2017 Spot Bond |        |            | 100.00000 | 95.11284  | 100.00000          | 94.86384           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total RDF01U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RDF01U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RDF02 On 04/12/2020 Spot Bond |        |            | 100.00000 | 11.45169  | 100.00000          | 11.42154           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total RDF02U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RDF02U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RDF03 On 04/04/2018 Spot Bond |        |            | 100.00000 | 61.91140  | 100.00000          | 61.74644           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total RDF03U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RDF03U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RDF04 On 04/10/2018 Spot Bond |        |            | 100.00000 | 41.34031  | 100.00000          | 41.23016           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total RDF04U SPOT</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       | Open Interest          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------------|------------------------|
| <b>Total For RDF04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| RDF05I On 04/12/2019 Spot Bond |        |            | 100.00000 | 15.91885  | 100.00000          | 15.87643           |                   |            |  | 0.00        | 0                      | 0                      |
| <b>Total RDF05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| <b>Total For RDF05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| RDFB0 On 11/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.74413          |                   |            |  | 0.00        | 0                      | 0                      |
| <b>Total RDFB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| <b>Total For RDFB02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| RDFB0 On 27/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.35872          |                   |            |  | 0.00        | 0                      | 110,000,000            |
| <b>Total RDFB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>110,000,000</b>     |
| <b>Total For RDFB04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>110,000,000</b>     |
| RDFB0 On 27/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.11096          |                   |            |  | 0.00        | 0                      | 0                      |
| <b>Total RDFB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| <b>Total For RDFB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| RDFB0 On 22/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.24213          |                   |            |  | 0.00        | 0                      | 0                      |
| <b>Total RDFB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| <b>Total For RDFB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| RDFB0 On 22/03/2019 Spot Bond  |        |            | 100.00000 | 29.88011  | 100.00000          | 29.80773           |                   |            |  | 0.00        | 0                      | 0                      |
| <b>Total RDFB06/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| <b>Total For RDFB06/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| RDFB0 On 30/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.53720          |                   |            |  | 0.00        | 0                      | 0                      |
| <b>Total RDFB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| <b>Total For RDFB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| RDFB0 On 30/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21825          |                   |            |  | 0.00        | 150,000,000,000        | 150,000,000,000        |
| <b>Total RDFB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>150,000,000,000</b> | <b>150,000,000,000</b> |
| <b>Total For RDFB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>150,000,000,000</b> | <b>150,000,000,000</b> |
| RDFB0 On 02/12/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.03934          |                   |            |  | 0.00        | 0                      | 0                      |
| <b>Total RDFB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| <b>Total For RDFB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| RDFB1 On 27/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.38859          |                   |            |  | 0.00        | 0                      | 0                      |
| <b>Total RDFB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| <b>Total For RDFB10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| RDFB1 On 27/03/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.39752          |                   |            |  | 0.00        | 0                      | 0                      |
| <b>Total RDFB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| <b>Total For RDFB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>               | <b>0</b>               |
| RDFC3 On 02/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.96187          |                   |            |  | 0.00        | 0                      | 0                      |
| <b>Total RDFC33 SPOT</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   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For RDFC33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RDFC3 On 07/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.76243          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RDFC34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RDFC34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RDFC3 On 05/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.16156          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RDFC35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RDFC35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RDFC3 On 22/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.46505          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RDFC36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RDFC36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| REB01 On 21/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.37223          |                   |            |  | 0.00        | 600,000,000        | 300,000,000        |
| <b>Total REB01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |
| <b>Total For REB01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |
| REB01/On 21/05/2018 Spot Bond  |        |            | 100.00000 | 44.22853  | 100.00000          | 44.11777           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total REB01/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For REB01/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| REB02 On 21/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.28839          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total REB02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For REB02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| REBC0 On 19/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.15697          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total REBC04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For REBC04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RED10 On 13/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RED101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RED101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RED20 On 05/07/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.22627          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RED201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RED201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RED20: On 05/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23823          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RED202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RED202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RED20: On 05/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28553          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RED203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RED203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RED20: On 05/01/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23484          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RED204 SPOT</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For RED204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED30 On 16/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.87391          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RED301 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED301</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES011 On 02/03/2018 Spot Bond |        |            | 100.00000 | 60.79719  | 100.00000          | 60.64990           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES021 On 02/03/2019 Spot Bond |        |            | 100.00000 | 29.91450  | 100.00000          | 29.84204           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES031 On 02/03/2020 Spot Bond |        |            | 100.00000 | 17.30450  | 100.00000          | 17.26258           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES041 On 02/03/2021 Spot Bond |        |            | 100.00000 | 12.22835  | 100.00000          | 12.19872           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES15 On 12/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.63412          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES18 On 05/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.62405          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES30 On 07/03/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.90679          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES32 On 20/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.87679           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES34 On 25/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.43669          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES35 On 25/08/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.12343          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES35 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES35</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES36 On 21/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.78734           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES36 SPOT</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  | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-------------------|
| <b>Total For RES36</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| RES37 On 12/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.06310          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total RES37 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For RES37</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| RES38 On 01/08/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.77078          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total RES38 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For RES38</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| RMBI06 On 24/07/2038 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total RMBI06 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For RMBI06</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| RP014 On 27/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 78.15635           |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total RP014 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For RP014</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| RP018 On 12/02/2020 Spot Bond  |        |            | 12.35000  | 103.50266 | 12.35000           | 103.46840          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total RP018 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For RP018</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| RP020 On 12/02/2020 Spot Bond  |        |            | 100.00000 | 23.31871  | 100.00000          | 23.26032           |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total RP020 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For RP020</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| RPP01U On 31/08/2018 Spot Bond |        |            | 100.00000 | 36.50123  | 100.00000          | 36.41184           |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total RPP01U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For RPP01U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| RPP08U On 30/04/2020 Spot Bond |        |            | 100.00000 | 19.89009  | 100.00000          | 19.86572           |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total RPP08U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For RPP08U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| RPS001 On 16/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 107.13465          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total RPS001 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For RPS001</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| RPS002 On 30/04/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 49.21369           |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total RPS002 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For RPS002</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| RW21 On 21/04/2021 Spot Bond   |        |            | 9.58000   | 101.06303 | 9.58000            | 101.03705          |                   | 479,000,000,000.00        |             | 50,000,000        | 50,000,000        |
| <b>Total RW21 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>479,000,000,000.00</b> |             | <b>50,000,000</b> | <b>50,000,000</b> |
| <b>Total For RW21</b>          |        |            |           |           |                    |                    |                   | <b>479,000,000,000.00</b> |             | <b>50,000,000</b> | <b>50,000,000</b> |
| RW23 On 10/12/2023 Spot Bond   |        |            | 9.98500   | 100.94356 | 9.98500            | 100.91655          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total RW23 SPOT</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   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|--------------------|--------------------|
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |
| RW28 On 10/12/2028 Spot Bond   |        |            | 11.06000  | 98.19155  | 11.06000           | 98.16251           |                   |            | 884,800,000,000.00        | 80,000,000         | 20,000,000         |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>884,800,000,000.00</b> | <b>80,000,000</b>  | <b>20,000,000</b>  |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   |            | <b>884,800,000,000.00</b> | <b>80,000,000</b>  | <b>20,000,000</b>  |
| S1326L On 02/05/2017 Spot Bond |        |            | 100.00000 | 95.05208  | 100.00000          | 94.80519           |                   |            | 0.00                      | 0                  | 0                  |
| <b>Total S1326U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |
| <b>Total For S1326U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |
| SBK12/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            | 0.00                      | 0                  | 0                  |
| <b>Total SBK12/R157 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |
| <b>Total For SBK12/R157</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |
| SBK14 On 01/12/2017 Spot Bond  |        |            | 8.46000   | 104.23647 | 8.46000            | 104.21274          |                   |            | 736,020,000,000.00        | 87,000,000         | 87,000,000         |
| <b>Total SBK14 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>736,020,000,000.00</b> | <b>87,000,000</b>  | <b>87,000,000</b>  |
| <b>Total For SBK14</b>         |        |            |           |           |                    |                    |                   |            | <b>736,020,000,000.00</b> | <b>87,000,000</b>  | <b>87,000,000</b>  |
| SBK15 On 23/01/2022 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 100.00000          |                   |            | 0.00                      | 0                  | 0                  |
| <b>Total SBK15 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |
| <b>Total For SBK15</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |
| SBK16 On 15/03/2023 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 100.99419          |                   |            | 0.00                      | 571,700,000        | 591,700,000        |
| <b>Total SBK16 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>571,700,000</b> | <b>591,700,000</b> |
| <b>Total For SBK16</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>571,700,000</b> | <b>591,700,000</b> |
| SBK17 On 30/07/2024 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 100.38369          |                   |            | 0.00                      | 0                  | 50,000,000         |
| <b>Total SBK17 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>50,000,000</b>  |
| <b>Total For SBK17</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>50,000,000</b>  |
| SBK18 On 24/10/2020 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 100.47179          |                   |            | 0.00                      | 0                  | 100,000,000        |
| <b>Total SBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>100,000,000</b> |
| <b>Total For SBK18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>100,000,000</b> |
| SBK19 On 24/10/2019 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 102.05194          |                   |            | 0.00                      | 0                  | 0                  |
| <b>Total SBK19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |
| <b>Total For SBK19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |
| SBK20 On 02/12/2024 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 102.57013          |                   |            | 0.00                      | 0                  | 94,500,000         |
| <b>Total SBK20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>94,500,000</b>  |
| <b>Total For SBK20</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>94,500,000</b>  |
| SBK21 On 28/01/2025 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 101.87632          |                   |            | 0.00                      | 0                  | 0                  |
| <b>Total SBK21 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |
| <b>Total For SBK21</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |
| SBK22 On 28/05/2025 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 101.41412          |                   |            | 0.00                      | 0                  | 0                  |
| <b>Total SBK22 SPOT</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  | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| <b>Total For SBK22</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBK23 On 28/05/2022 Spot Bond  |        |            | 11.90500  | 103.01594 | 11.90500           | 102.98304          |                   |                           | 0.00        | 0                 | 1,910,000,000        |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,910,000,000</b> |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,910,000,000</b> |
| SBK24 On 19/10/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.43995          |                   |                           | 0.00        | 0                 | 50,000,000           |
| <b>Total SBK24 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>50,000,000</b>    |
| <b>Total For SBK24</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>50,000,000</b>    |
| SBK24/ On 19/10/2025 Spot Bond |        |            | 100.00000 | 10.66047  | 100.00000          | 10.63407           |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total SBK24/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBK24/JIBAR</b>   |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBK25 On 25/04/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 104.01822          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total SBK25 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBK25</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBK26 On 25/04/2021 Spot Bond  |        |            | 11.64000  | 107.63036 | 11.64000           | 107.59691          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total SBK26 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBK26</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBK9 On 10/04/2018 Spot Bond   |        |            | 8.94000   | 99.56551  | 8.94000            | 99.54173           |                   |                           | 0.00        | 0                 | 2,760,000,000        |
| <b>Total SBK9 SPOT</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>2,760,000,000</b> |
| <b>Total For SBK9</b>          |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>2,760,000,000</b> |
| SBN33 On 15/09/2017 Spot Bond  |        |            | 8.88000   | 100.34118 | 8.88000            | 100.31766          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total SBN33 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBN33</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBN45 On 15/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.79114          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total SBN45 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBN45</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBS13 On 22/09/2017 Spot Bond  |        |            | 8.20500   | 100.77993 | 8.20500            | 100.75807          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total SBS13 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBS13</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBS16 On 22/09/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.91680          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total SBS16 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBS16</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBS18 On 23/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.43406          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total SBS18 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBS18</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBS19 On 23/06/2021 Spot Bond  |        |            | 9.20000   | 106.42517 | 9.20000            | 106.39887          |                   | 552,000,000,000.00        |             | 60,000,000        | 130,000,000          |
| <b>Total SBS19 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>552,000,000,000.00</b> |             | <b>60,000,000</b> | <b>130,000,000</b>   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                     | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|----------------------|----------------------|
| <b>Total For SBS19</b>        |        |            |           |           |                    |                    |                   |            | <b>552,000,000,000.00</b> | <b>60,000,000</b>    | <b>130,000,000</b>   |
| SBS20 On 15/05/2026 Spot Bond |        |            | 10.21000  | 103.18515 | 10.21000           | 103.15677          |                   |            | 0.00                      | 0                    | 0                    |
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| SBS21 On 15/05/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.93073          |                   |            | 0.00                      | 0                    | 0                    |
| <b>Total SBS21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS21</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| SBS23 On 23/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16777          |                   |            | 0.00                      | 110,000,000          | 1,960,000,000        |
| <b>Total SBS23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>110,000,000</b>   | <b>1,960,000,000</b> |
| <b>Total For SBS23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>110,000,000</b>   | <b>1,960,000,000</b> |
| SBS24 On 24/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.81123          |                   |            | 0.00                      | 0                    | 880,000,000          |
| <b>Total SBS24 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>880,000,000</b>   |
| <b>Total For SBS24</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>880,000,000</b>   |
| SBS25 On 24/05/2019 Spot Bond |        |            | 8.67000   | 103.79260 | 8.67000            | 103.76827          |                   |            | 0.00                      | 0                    | 0                    |
| <b>Total SBS25 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS25</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| SBS27 On 20/02/2024 Spot Bond |        |            | 9.90500   | 102.53100 | 9.90500            | 102.50362          |                   |            | 990,500,000,000.00        | 100,000,000          | 100,000,000          |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>990,500,000,000.00</b> | <b>100,000,000</b>   | <b>100,000,000</b>   |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |            | <b>990,500,000,000.00</b> | <b>100,000,000</b>   | <b>100,000,000</b>   |
| SBS28 On 23/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79791          |                   |            | 0.00                      | 4,029,500,000        | 4,029,500,000        |
| <b>Total SBS28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>4,029,500,000</b> | <b>4,029,500,000</b> |
| <b>Total For SBS28</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>4,029,500,000</b> | <b>4,029,500,000</b> |
| SBS29 On 12/06/2019 Spot Bond |        |            | 8.70000   | 102.87274 | 8.70000            | 102.84867          |                   |            | 0.00                      | 0                    | 0                    |
| <b>Total SBS29 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS29</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 10.39000  | 90.42376  | 10.39000           | 90.39846           |                   |            | 0.00                      | 0                    | 0                    |
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| SBS30 On 12/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.40592          |                   |            | 0.00                      | 0                    | 0                    |
| <b>Total SBS30 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS30</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| SBS31 On 27/06/2027 Spot Bond |        |            | 10.41000  | 99.38835  | 10.41000           | 99.36064           |                   |            | 0.00                      | 0                    | 0                    |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| SBS32 On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72860          |                   |            | 0.00                      | 0                    | 0                    |
| <b>Total SBS32 SPOT</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      | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|-----------------------|
| <b>Total For SBS32</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>              |
| SBS33 On 19/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54881          |                   |                              | 0.00                  | 0                     | 0                     |
| <b>Total SBS33 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>              |
| <b>Total For SBS33</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>              |
| SBS34 On 19/09/2024 Spot Bond |        |            | 10.72000  | 97.54877  | 10.72000           | 97.52109           |                   |                              | 0.00                  | 0                     | 1,450,000,000         |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>1,450,000,000</b>  |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>1,450,000,000</b>  |
| SBS35 On 29/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.96410          |                   |                              | 0.00                  | 39,400,000,000        | 19,700,000,000        |
| <b>Total SBS35 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>39,400,000,000</b> | <b>19,700,000,000</b> |
| <b>Total For SBS35</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>39,400,000,000</b> | <b>19,700,000,000</b> |
| SBS36 On 29/01/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.74263          |                   |                              | 0.00                  | 0                     | 0                     |
| <b>Total SBS36 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>              |
| <b>Total For SBS36</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>              |
| SBS37 On 29/01/2020 Spot Bond |        |            | 8.92500   | 99.30380  | 8.92500            | 99.27985           |                   |                              | 0.00                  | 0                     | 0                     |
| <b>Total SBS37 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>              |
| <b>Total For SBS37</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>              |
| SBS38 On 29/01/2025 Spot Bond |        |            | 10.08000  | 96.57256  | 10.08000           | 96.54634           |                   |                              | 0.00                  | 0                     | 0                     |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>              |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>              |
| SBS39 On 29/01/2030 Spot Bond |        |            | 10.61500  | 95.69865  | 10.61500           | 95.67132           |                   | 108,273,000,000,000.00       | 10,200,000,000        | 10,200,000,000        |                       |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>18,273,000,000,000.00</b> | <b>10,200,000,000</b> | <b>10,200,000,000</b> |                       |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   | <b>18,273,000,000,000.00</b> | <b>10,200,000,000</b> | <b>10,200,000,000</b> |                       |
| SBS4 On 16/11/2021 Spot Bond  |        |            | 9.67000   | 99.60802  | 9.67000            | 99.58204           |                   | 560,860,000,000.00           | 58,000,000            | 638,000,000           |                       |
| <b>Total SBS4 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>560,860,000,000.00</b>    | <b>58,000,000</b>     | <b>638,000,000</b>    |                       |
| <b>Total For SBS4</b>         |        |            |           |           |                    |                    |                   | <b>560,860,000,000.00</b>    | <b>58,000,000</b>     | <b>638,000,000</b>    |                       |
| SBS40 On 12/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42565          |                   | 0.00                         | 1,000,000,000         | 1,000,000,000         |                       |
| <b>Total SBS40 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>1,000,000,000</b>  | <b>1,000,000,000</b>  |                       |
| <b>Total For SBS40</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>1,000,000,000</b>  | <b>1,000,000,000</b>  |                       |
| SBS41 On 12/11/2022 Spot Bond |        |            | 9.58000   | 105.87310 | 9.58000            | 105.84574          |                   | 0.00                         | 0                     | 0                     |                       |
| <b>Total SBS41 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |                       |
| <b>Total For SBS41</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |                       |
| SBS42 On 12/11/2025 Spot Bond |        |            | 10.09000  | 107.55843 | 10.09000           | 107.52918          |                   | 0.00                         | 0                     | 0                     |                       |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |                       |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |                       |
| SBS43 On 12/11/2027 Spot Bond |        |            | 10.36000  | 107.43981 | 10.36000           | 107.40984          |                   | 0.00                         | 0                     | 0                     |                       |
| <b>Total SBS43 SPOT</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     | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-----------------------|
| <b>Total For SBS43</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| SBS44 On 15/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.60372          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total SBS44 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For SBS44</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| SBS45 On 15/02/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.09764          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total SBS45 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For SBS45</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| SBS46 On 15/02/2023 Spot Bond  |        |            | 9.57500   | 106.37673 | 9.57500            | 106.34925          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total SBS46 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For SBS46</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| SBS47 On 15/02/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.97442          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total SBS47 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For SBS47</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| SBS48 On 31/01/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.69921          |                   |            |  | 0.00        | 1,600,000,000        | 800,000,000           |
| <b>Total SBS48 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>800,000,000</b>    |
| <b>Total For SBS48</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>800,000,000</b>    |
| SBS49 On 31/01/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.74946          |                   |            |  | 0.00        | 0                    | 160,000,000           |
| <b>Total SBS49 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>160,000,000</b>    |
| <b>Total For SBS49</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>160,000,000</b>    |
| SBS50 On 31/01/2022 Spot Bond  |        |            | 9.40500   | 102.04425 | 9.40500            | 102.01834          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total SBS50 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For SBS50</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| SBS51 On 31/01/2024 Spot Bond  |        |            | 9.96000   | 101.01736 | 9.96000            | 100.99024          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total SBS51 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For SBS51</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 3.59000   | 275.42008 | 3.59000            | 275.33821          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 3.88000   | 195.82242 | 3.88000            | 197.77108          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| SBT101 On 31/03/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45413          |                   |            |  | 0.00        | 0                    | 20,040,000,000        |
| <b>Total SBT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>20,040,000,000</b> |
| <b>Total For SBT101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>20,040,000,000</b> |
| SCM10 On 15/09/2017 Spot Bond  |        |            | 100.00000 | 87.35795  | 100.00000          | 87.15573           |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total SCM10U SPOT</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   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For SCM10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SF2A2L On 11/02/2045 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SF2A2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SF2A2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SF2BU On 11/02/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SF2BU SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SF2BU</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SF2CU On 11/02/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SF2CU SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SF2CU</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SF2DU On 11/02/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SF2DU SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SF2DU</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SGI004 On 20/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06568          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SGI004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SGI004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SGI005 On 10/07/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06580          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SGI005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SGI005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SHI02 On 01/10/2021 Spot Bond  |        |            |           | 185.88596 | 0.00000            | 82.63494           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SHI02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SHI02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SHS04 On 29/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.58465          |                   |            |  | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total SHS04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For SHS04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| SHS05 On 29/06/2017 Spot Bond  |        |            | 8.75000   | 102.48327 | 8.75000            | 102.45915          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SHS05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SHS05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SHS05/ On 29/06/2017 Spot Bond |        |            | 8.75000   | 102.48327 | 8.75000            | 102.45915          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SHS05/R203 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SHS05/R203</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SHS06 On 12/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.33932          |                   |            |  | 0.00        | 0                  | 35,700,000         |
| <b>Total SHS06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>35,700,000</b>  |
| <b>Total For SHS06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>35,700,000</b>  |
| SHS11L On 25/11/2020 Spot Bond |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SHS11U/JIBAR SPOT</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 | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SHS11U/JIBAR</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS14 On 17/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72231          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS19 On 10/09/2017 Spot Bond |        |            | 9.08000   | 101.29998 | 9.08000            | 101.27570          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS22 On 23/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61303          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS23 On 29/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34505          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS24 On 29/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35619          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS25 On 29/06/2020 Spot Bond |        |            | 9.80000   | 102.88783 | 9.80000            | 102.86079          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS26 On 29/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35619          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS28 On 15/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24191          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS29 On 03/12/2018 Spot Bond |        |            | 100.00000 | 30.29334  | 100.00000          | 30.21994           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS29U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS29U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS30 On 05/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17547          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS31 On 05/10/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17925          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SLI3 On 15/08/2018 Spot Bond  |        |            | 8.89000   | 101.11398 | 8.89000            | 101.08969          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SLI3 SPOT</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   | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| <b>Total For SLI3</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SLI4 On 15/08/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.47186          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total SLI4 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SLI4</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SLRA1 On 15/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40059          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total SLRA1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SLRA1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SLRA2 On 15/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43842          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total SLRA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SLRA2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SLRB1 On 15/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46144          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total SLRB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SLRB1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SLRB2 On 15/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47642          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total SLRB2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SLRB2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SLRC1 On 15/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58461          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total SLRC1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SLRC1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SLRC2 On 15/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61618          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total SLRC2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SLRC2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SNT01 On 15/09/2017 Spot Bond |        |            | 8.68000   | 100.42337 | 8.68000            | 100.40034          |                   |            | 0.00        | 0                  | 3,770,000,000        |
| <b>Total SNT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>3,770,000,000</b> |
| <b>Total For SNT01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>3,770,000,000</b> |
| SNT02 On 12/04/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99981           |                   |            | 0.00        | 200,000,000        | 100,000,000          |
| <b>Total SNT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b>   |
| <b>Total For SNT02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b>   |
| SNT03 On 12/04/2023 Spot Bond |        |            | 11.00500  | 52.59859  | 11.00500           | 103.29612          |                   |            | 0.00        | 0                  | 1,550,000,000        |
| <b>Total SNT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>1,550,000,000</b> |
| <b>Total For SNT03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>1,550,000,000</b> |
| SPDA1 On 21/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25956          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total SPDA10 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SPDA10</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SPDA4 On 21/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51211          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total SPDA4 SPOT</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 | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For SPDA4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SPDA5 On 21/08/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.25667          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SPDA5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SPDA5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SPDA6 On 21/08/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.21368          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SPDA6 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SPDA6</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SPDA7 On 21/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.20441          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SPDA7 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SPDA7</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SPDA8 On 21/08/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.24068          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SPDA8 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SPDA8</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SPDA9 On 21/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.23811          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SPDA9 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SPDA9</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SPG00: On 09/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90681          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SPG002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SPG002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SPG00: On 31/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88315          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SPG003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SPG003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSA05 On 16/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.15077          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SSA05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SSA05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSA06 On 16/04/2020 Spot Bond  |        |            | 9.65000   | 95.86765  | 9.65000            | 95.84283           |                   |            |  | 0.00        | 0                | 300,000,000        |
| <b>Total SSA06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| <b>Total For SSA06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| SSN00: On 25/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.96544          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SSN003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SSN003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSN00: On 31/03/2021 Spot Bond |        |            | 9.47000   | 91.41503  | 9.47000            | 91.39193           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SSN004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SSN004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSN00: On 31/03/2021 Spot Bond |        |            | 9.47000   | 91.41503  | 9.47000            | 91.39193           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SSN005 SPOT</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SSN005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN00: On 15/01/2020 Spot Bond |        |            | 9.30000   | 96.85550  | 9.30000            | 96.83118           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN00: On 18/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58605          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN00: On 15/09/2017 Spot Bond |        |            | 8.36000   | 100.55515 | 8.36000            | 100.53292          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01: On 31/01/2025 Spot Bond |        |            | 3.62500   | 115.05287 | 3.62500            | 115.45714          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01: On 21/12/2018 Spot Bond |        |            | 9.61500   | 99.99697  | 9.61500            | 99.97117           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01: On 21/12/2026 Spot Bond |        |            | 10.42000  | 103.70899 | 10.42000           | 103.68006          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 28/02/2031 Spot Bond |        |            | 11.22000  | 71.47334  | 11.22000           | 71.45213           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 21/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78825           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 16/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86566           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 25/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.40751          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 07/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05232          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 24/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN030 SPOT</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SSN030</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 17/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64887          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 02/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05600          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 17/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39045          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 18/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 107.38958          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 01/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14192          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 26/01/2021 Spot Bond |        |            | 9.55000   | 102.00417 | 9.55000            | 101.97788          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 16/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31157          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN039 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN039</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 11/10/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97635           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 13/10/2023 Spot Bond |        |            | 9.70500   | 100.42649 | 9.70500            | 100.40034          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 03/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.42550           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN042 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN042</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 31/01/2038 Spot Bond |        |            | 3.86000   | 100.13957 | 3.86000            | 100.12844          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 09/02/2027 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59997          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN044 SPOT</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SSN044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 14/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30244          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN045 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN045</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 30/04/2027 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34967          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 05/04/2027 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17734          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 9.87000   | 95.39778  | 9.87000            | 95.37267           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T12A1C On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20690          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T12A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T12A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T12A11 On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25439          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T12A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T12A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T12A12 On 21/02/2048 Spot Bond |        |            | 9.41500   | 97.43494  | 9.41500            | 100.42789          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T12A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T12A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A1C On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52109          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A11 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25679          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A12 On 21/08/2020 Spot Bond |        |            | 9.31500   | 105.99559 | 9.31500            | 104.57315          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A13 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16006          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A14 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52109          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A14 SPOT</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 | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For T13A14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| T13A15 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25410          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total T13A15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For T13A15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| T13A16 On 21/08/2020 Spot Bond |        |            | 9.41500   | 103.95581 | 9.41500            | 103.92939          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total T13A16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For T13A16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| T13A18 On 25/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23405          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total T13A18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For T13A18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| T13A19 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26787          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total T13A19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For T13A19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| T13A20 On 21/08/2020 Spot Bond |        |            | 9.36500   | 102.08039 | 9.36500            | 102.38367          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total T13A20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For T13A20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS117 On 02/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96175          |                   |            |  | 0.00        | 0                | 500,000,000          |
| <b>Total TFS117 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| <b>Total For TFS117</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| TFS123 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18270          |                   |            |  | 0.00        | 0                | 400,000,000          |
| <b>Total TFS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| <b>Total For TFS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| TFS135 On 06/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14202          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TFS135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS136 On 06/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14499          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TFS136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS138 On 28/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66312          |                   |            |  | 0.00        | 0                | 240,000,000          |
| <b>Total TFS138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>240,000,000</b>   |
| <b>Total For TFS138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>240,000,000</b>   |
| TFS139 On 27/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35640          |                   |            |  | 0.00        | 0                | 2,489,583,400        |
| <b>Total TFS139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,489,583,400</b> |
| <b>Total For TFS139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,489,583,400</b> |
| TFS141 On 28/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73186          |                   |            |  | 0.00        | 0                | 1,250,000,000        |
| <b>Total TFS141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,250,000,000</b> |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| <b>Total For TFS141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>1,250,000,000</b> |
| TFS142 On 28/10/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79073          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total TFS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For TFS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| TFS143 On 17/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22194          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total TFS143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For TFS143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| TFS144 On 20/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54646          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total TFS144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For TFS144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| TFS145 On 20/03/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56242          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total TFS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For TFS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| TH10A1 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total TH10A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For TH10A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| TH10A2 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.22513          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total TH10A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For TH10A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| TH10A3 On 18/07/2017 Spot Bond |        |            | 7.83000   | 101.81815 | 7.83000            | 101.79676          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total TH10A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For TH10A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| TH10A4 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total TH10A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For TH10A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| TH10A5 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.10452          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total TH10A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For TH10A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| TH10A6 On 18/07/2017 Spot Bond |        |            | 7.39000   | 98.09339  | 7.39000            | 101.69774          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total TH10A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For TH10A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| TH10A7 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total TH10A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For TH10A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| TH10A8 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.04209          |                   |            |  | 0.00        | 30,000,000        | 30,000,000           |
| <b>Total TH10A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>30,000,000</b> | <b>30,000,000</b>    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For TH10A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>30,000,000</b>  | <b>30,000,000</b>  |
| TH10A: On 18/07/2017 Spot Bond |        |            | 7.16000   | 98.15163  | 7.16000            | 101.64589          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH10A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH10A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH10B: On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.15470          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH10B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH10B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH10B: On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.14551          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH10B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH10B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH10C: On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.36611          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH10C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH10C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH10C: On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.33623          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH10C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH10C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH10D: On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.23900          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH10D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH10D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH10D: On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.13566          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH10D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH10D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH11A1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.98233          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH11A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH11A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH11A2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.05587          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH11A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH11A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH11A3 On 18/07/2018 Spot Bond |        |            | 8.73000   | 102.02664 | 8.73000            | 102.00257          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH11A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH11A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH11A4 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79756          |                   |            |  | 0.00        | 165,285,500        | 165,285,500        |
| <b>Total TH11A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>165,285,500</b> | <b>165,285,500</b> |
| <b>Total For TH11A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>165,285,500</b> | <b>165,285,500</b> |
| TH11A5 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.26748          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH11A5 SPOT</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH11A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11Aε On 18/07/2041 Spot Bond |        |            | 9.09000   | 91.22740  | 9.09000            | 100.83645          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A7 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.77184          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11Aε On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.26748          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11B1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.45489          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11Bζ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.13401          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11Bϰ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.12481          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11Cϵ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.36150          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11Cζ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.35231          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11Cϰ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.27188          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11Dϵ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.07820          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11Dζ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.08739          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11Dϰ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.04146          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D3 SPOT</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 | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH11D3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/08/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17222          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22725          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/08/2019 Spot Bond |        |            | 9.36500   | 100.46328 | 9.36500            | 100.84088          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20690          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25439          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/08/2019 Spot Bond |        |            | 9.27500   | 99.65768  | 9.27500            | 99.63272           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20011          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25439          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/02/2048 Spot Bond |        |            | 9.38500   | 90.37288  | 9.38500            | 98.89791           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A9 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A9</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31542          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31542          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31542          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B3 SPOT</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 | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH12B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31542          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42386          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42386          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42386          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42250          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86344          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86344          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.98278          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12D3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85534          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12D4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17569          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20555          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A On 21/08/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25431          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A3 SPOT</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   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| <b>Total For TH13A3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| TH13A3 On 21/08/2020 Spot Bond |        |            | 9.51500   | 100.74155 | 9.51500            | 100.71568          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total TH13A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For TH13A4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| TH13A4 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17705          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total TH13A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For TH13A5</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| TH13A5 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33381          |                   |            | 0.00        | 300,000,000        | 300,000,000          |
| <b>Total TH13A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>300,000,000</b> | <b>300,000,000</b>   |
| <b>Total For TH13A6</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>300,000,000</b> | <b>300,000,000</b>   |
| TH13A6 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60620          |                   |            | 0.00        | 160,000,000        | 1,190,000,000        |
| <b>Total TH13A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>160,000,000</b> | <b>1,190,000,000</b> |
| <b>Total For TH13A7</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>160,000,000</b> | <b>1,190,000,000</b> |
| TH13A7 On 21/08/2020 Spot Bond |        |            | 9.40500   | 101.51450 | 9.40500            | 101.94396          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total TH13A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For TH13A8</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| TH13A8 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16006          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total TH13A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For TH13A9</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| TH13B1 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31532          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total TH13B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For TH13B1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| TH13B2 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31667          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total TH13B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For TH13B2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| TH13B3 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32789          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total TH13B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For TH13B3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| TH13B4 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30107          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total TH13B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For TH13B4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| TH13B5 On 25/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31125          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total TH13B5 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For TH13B5</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| TH13C1 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41017          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total TH13C1 SPOT</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH13C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42100          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39489          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42168          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48464          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85636          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85636          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86191          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84197          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88336          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13221          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23398          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27313          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A3 SPOT</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH14A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A On 21/11/2021 Spot Bond  |        |            | 9.44000   | 106.38185 | 9.44000            | 106.35475          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A On 21/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.14054          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A On 21/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.25129          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A On 21/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.28708          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A On 21/11/2021 Spot Bond  |        |            | 9.39000   | 100.09035 | 9.39000            | 102.47315          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14B On 21/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.35576          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14B On 21/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.34096          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14C On 21/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.42345          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14C On 21/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.42382          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14D On 21/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.82882          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14D On 21/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.83592          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH9A11 On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.02750          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH9A11 SPOT</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 | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH9A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH9A1: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.48512          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH9A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH9A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A: On 18/04/2036 Spot Bond |        |            | 101.06155 | 5.69799   | 101.06155          | 7.11978            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A: On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A: On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8B: On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8C: On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8D: On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.21672          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9C: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9C2 SPOT</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 | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total For THE9C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| THE9C On 18/07/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.50110          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total THE9C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For THE9C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| THE9D On 18/07/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total THE9D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For THE9D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| THE9D On 18/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.15854          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total THE9D4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For THE9D4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TL20 On 22/02/2020 Spot Bond   |        |            | 9.43500   | 92.50749  | 9.43500            | 92.44649           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TL20 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TL20</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TL20/R On 22/02/2020 Spot Bond |        |            | 100.00000 | 19.51800  | 100.00000          | 19.48097           |                   |            |  | 0.00        | 0                | 0                     |
| TL20/R On 25/11/2020 Spot Bond |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TL20/R207 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TL20/R207</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TLC01 On 22/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.47828          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TLC01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TLC01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TLC02 On 22/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.48547          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TLC02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TLC02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TN17 On 14/11/2017 Spot Bond   |        |            | 8.24000   | 104.38570 | 8.24000            | 104.36242          |                   |            |  | 0.00        | 0                | 26,307,605,597        |
| <b>Total TN17 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>26,307,605,597</b> |
| <b>Total For TN17</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>26,307,605,597</b> |
| TN17/R On 14/11/2017 Spot Bond |        |            | 100.00000 | 69.38534  | 100.00000          | 69.23008           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TN17/R203 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TN17/R203</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TN20 On 17/09/2020 Spot Bond   |        |            | 9.14500   | 104.66617 | 9.14500            | 104.64075          |                   |            |  | 0.00        | 0                | 40,028,800,000        |
| <b>Total TN20 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,028,800,000</b> |
| <b>Total For TN20</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,028,800,000</b> |
| TN20/R On 17/09/2020 Spot Bond |        |            | 100.00000 | 16.70303  | 100.00000          | 16.66627           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TN20/R208 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TN20/R208</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TN20U On 14/04/2020 Spot Bond  |        |            | 100.00000 | 6.85493   | 100.00000          | 6.83796            |                   |            |  | 0.00        | 0                | 0                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| <b>Total TN20U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For TN20U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| TN23 On 06/11/2023 Spot Bond   |        |            | 9.85500   | 109.18849 | 9.85500            | 109.15948          |                   |            | 1,971,000,000,000.00         | 200,000,000          | 4,245,800,000         |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1,971,000,000,000.00</b>  | <b>200,000,000</b>   | <b>4,245,800,000</b>  |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |            | <b>1,971,000,000,000.00</b>  | <b>200,000,000</b>   | <b>4,245,800,000</b>  |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 15.82178  | 100.00000          | 15.78637           |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total TN23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For TN23/R2023</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| TN25 On 19/08/2025 Spot Bond   |        |            | 10.72000  | 94.74152  | 10.72000           | 94.71419           |                   |            | 0.00                         | 0                    | 15,480,000,000        |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>15,480,000,000</b> |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>15,480,000,000</b> |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 10.80103  | 100.00000          | 10.77686           |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total TN25/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For TN25/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| TN27 On 14/11/2027 Spot Bond   |        |            | 10.77000  | 92.02779  | 10.77000           | 92.00113           |                   |            | 0.00                         | 0                    | 970,000,000           |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>970,000,000</b>    |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>970,000,000</b>    |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 12.47141  | 100.00000          | 12.44351           |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total TN27/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For TN27/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| TN30 On 09/10/2030 Spot Bond   |        |            | 11.28500  | 94.73771  | 11.28500           | 94.70929           |                   |            | 11,285,000,000,000.00        | 1,000,000,000        | 7,300,000,000         |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>11,285,000,000,000.00</b> | <b>1,000,000,000</b> | <b>7,300,000,000</b>  |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            | <b>11,285,000,000,000.00</b> | <b>1,000,000,000</b> | <b>7,300,000,000</b>  |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 120.51526 | 8.00000            | 120.48943          |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total TN30/R2030 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For TN30/R2030</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| TN40 On 09/10/2040 Spot Bond   |        |            | 11.72000  | 92.40794  | 11.72000           | 92.37919           |                   |            | 23,440,000,000,000.00        | 2,000,000,000        | 5,648,000,000         |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>23,440,000,000,000.00</b> | <b>2,000,000,000</b> | <b>5,648,000,000</b>  |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            | <b>23,440,000,000,000.00</b> | <b>2,000,000,000</b> | <b>5,648,000,000</b>  |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 100.11450 | 10.75000           | 100.08587          |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total TN40/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For TN40/R214</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| TNF18 On 22/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.23345          |                   |            | 0.00                         | 1,300,000,000        | 650,056,200           |
| <b>Total TNF18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>1,300,000,000</b> | <b>650,056,200</b>    |
| <b>Total For TNF18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>1,300,000,000</b> | <b>650,056,200</b>    |
| TORQ1 On 15/08/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.59375          |                   |            | 0.00                         | 0                    | 0                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TORQ10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ2 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TORQ2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ3 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.34255          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TORQ3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ4 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TORQ4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ5 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TORQ5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ6 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.82162          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TORQ6 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ6</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ7 On 15/08/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.38081          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TORQ7 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ7</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ8 On 15/08/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.41125          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TORQ8 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ8</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ9 On 15/08/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.45689          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TORQ9 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ9</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 106.98300 | 10.00000           | 106.95500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA01/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA01/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0 On 05/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.16723          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0 On 10/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.88087           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0 On 30/11/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.28103          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TPDA06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA06 On 30/11/2020 Spot Bond |        |            | 9.40000   | 103.81409 | 9.40000            | 103.78775          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR30 On 31/12/2099 Spot Bond   |        |            | 10.00000  | 100.36026 | 10.00000           | 100.33251          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR31 On 31/12/2099 Spot Bond   |        |            | 9.75000   | 100.35128 | 9.75000            | 100.32421          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR31</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR32 On 31/12/2099 Spot Bond   |        |            | 100.00000 | 10.35293  | 100.00000          | 10.32535           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR32 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR32</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A On 14/12/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.70590          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A On 14/12/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.73784          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A On 14/12/2020 Spot Bond  |        |            | 9.66500   | 103.17737 | 9.66500            | 103.15061          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A On 14/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.70668          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A On 14/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.73784          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A On 14/12/2020 Spot Bond  |        |            | 9.46500   | 101.47427 | 9.46500            | 103.82711          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2B On 14/12/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.78856          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2B On 14/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.80805          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TRA2B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2C On 14/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88981          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2C On 14/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92092          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2D On 14/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12257          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2D On 14/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12257          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2D2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA1 On 14/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA2 On 14/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74577          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA3 On 14/06/2024 Spot Bond |        |            | 100.00000 | 8.33599   | 100.00000          | 8.31579            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA3U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA3U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA4 On 14/06/2024 Spot Bond |        |            | 100.00000 | 8.87289   | 100.00000          | 8.85140            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA4U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA4U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAB1 On 14/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74580          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAB1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAB2 On 14/06/2024 Spot Bond |        |            | 100.00000 | 9.19504   | 100.00000          | 9.17276            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAB2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAB2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAC1 On 14/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74971          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAC1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAC1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAC2 On 14/06/2024 Spot Bond |        |            | 100.00000 | 9.46350   | 100.00000          | 9.44057            |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TRAC2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAC2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAD1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.85897          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAD1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAD1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAD2 On 14/06/2024 Spot Bond  |        |            | 100.00000 | 12.73862  | 100.00000          | 12.70776           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAD2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAD2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAE1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.09995          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAE1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAE1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAE2 On 14/06/2024 Spot Bond  |        |            | 100.00000 | 16.33589  | 100.00000          | 16.29632           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAE2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAE2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSE01 On 31/07/2019 Spot Bond  |        |            | 100.00000 | 25.78204  | 100.00000          | 25.71748           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSE01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSE01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSE03 On 31/10/2020 Spot Bond  |        |            | 100.00000 | 4.21453   | 100.00000          | 4.20397            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSE03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSE03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP207 On 28/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.64108           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP209 On 11/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.34839           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP210 On 25/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.03190           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP211 On 08/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.72033           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP213 On 22/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.41797           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP215 On 06/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.10520           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TSP215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP217 On 20/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.75600          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP218 On 03/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.49172           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP219 On 17/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.19751           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TTO01U On 28/08/2019 Spot Bond |        |            | 100.00000 | 25.79075  | 100.00000          | 25.72618           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TTO01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TTO01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TUHF0 On 26/01/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.21794          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TUHF01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TUHF01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 20/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.82508          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC21 On 13/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.91362          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC21 On 13/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.85147          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC21 On 19/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.82995          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC22 On 21/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.80842          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC22 On 24/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.76536          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC22 On 09/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.37644          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TWC222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC22 On 15/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.24740          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC22 On 17/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.20178          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC224 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC224</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC22 On 19/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.15767          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC22 On 22/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.09336          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC22 On 29/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.00863          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC227 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC227</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC22 On 02/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.94329          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC22 On 07/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.10764          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC229 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC229</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UG21 On 02/03/2021 Spot Bond   |        |            | 9.55000   | 104.86094 | 9.55000            | 104.83436          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total UG21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UG21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UG26 On 09/03/2026 Spot Bond   |        |            | 10.89000  | 103.40932 | 10.89000           | 103.37952          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total UG26 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UG26</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 9.59994   | 100.00000          | 9.57616            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA02L On 20/04/2023 Spot Bond |        |            | 100.00000 | 9.25638   | 100.00000          | 9.23346            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 9.53576   | 100.00000          | 9.51214            |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total VJA03U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA03U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 9.96885   | 100.00000          | 9.94417            |                   |            | 0.00        | 0                | 0             |
| <b>Total VJA04U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA04U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 10.62839  | 100.00000          | 10.60208           |                   |            | 0.00        | 0                | 0             |
| <b>Total VJA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA05U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 10.70400  | 100.00000          | 10.67749           |                   |            | 0.00        | 0                | 0             |
| <b>Total VJA06U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA06U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 10.79010  | 100.00000          | 10.76339           |                   |            | 0.00        | 0                | 0             |
| <b>Total VJA07U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA07U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 0.12154   | 100.00000          | 0.12122            |                   |            | 0.00        | 0                | 0             |
| <b>Total VJA08U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA08U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 9.39232   | 100.00000          | 9.36906            |                   |            | 0.00        | 0                | 0             |
| <b>Total VJB01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB02L On 20/04/2023 Spot Bond |        |            | 100.00000 | 9.15468   | 100.00000          | 9.13201            |                   |            | 0.00        | 0                | 0             |
| <b>Total VJB02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 9.29972   | 100.00000          | 9.27669            |                   |            | 0.00        | 0                | 0             |
| <b>Total VJB03U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB03U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 9.71272   | 100.00000          | 9.68866            |                   |            | 0.00        | 0                | 0             |
| <b>Total VJB04U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB04U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 10.35977  | 100.00000          | 10.33412           |                   |            | 0.00        | 0                | 0             |
| <b>Total VJB05U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB05U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 10.51513  | 100.00000          | 10.48909           |                   |            | 0.00        | 0                | 0             |
| <b>Total VJB06U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB06U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 10.58358  | 100.00000          | 10.55737           |                   |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total VJB07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 0.12154   | 100.00000          | 0.12122            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC19 On 06/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.84390          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC20 On 29/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.30158          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE01L On 01/04/2018 Spot Bond |        |            | 100.00000 | 57.19332  | 100.00000          | 57.05326           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE03 On 08/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.54863          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE05 On 28/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.36210          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE06 On 08/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.52631          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE07 On 08/06/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.87215          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE08 On 29/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.35073          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 9.05038   | 100.00000          | 9.02796            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA02L On 20/04/2023 Spot Bond |        |            | 100.00000 | 8.87821   | 100.00000          | 8.85623            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 10.80858  | 100.00000          | 10.78181           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total VPA03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 5.70649   | 100.00000          | 5.69236            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 10.41496  | 100.00000          | 10.38918           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 10.51673  | 100.00000          | 10.49068           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 10.45677  | 100.00000          | 10.43088           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 0.12154   | 100.00000          | 0.12122            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 8.84276   | 100.00000          | 8.82087            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB02L On 20/04/2023 Spot Bond |        |            | 100.00000 | 8.77651   | 100.00000          | 8.75477            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 11.04486  | 100.00000          | 11.01752           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 5.45036   | 100.00000          | 5.43685            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 10.08501  | 100.00000          | 10.06004           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB06L On 24/07/2024 Spot Bond |        |            | 100.00000 | 10.26655  | 100.00000          | 10.24113           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 10.20312  | 100.00000          | 10.17786           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value   | Contracts Traded       | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---|------------------------|---------------|
| <b>Total VPB07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| <b>Total For VPB07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| VPB08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 0.12154   | 100.00000          | 0.12122            |                   |            |  | 0.00  | 0                      | 0             |
| <b>Total VPB08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| <b>Total For VPB08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| WRS1L On 25/11/2029 Spot Bond  |        |            | 100.00000 | 0.00128   | 100.00000          | 0.00128            |                   |            |  | 0.00  | 0                      | 0             |
| <b>Total WRS1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| <b>Total For WRS1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| WRS2L On 25/11/2029 Spot Bond  |        |            | 100.00000 | 10.01199  | 100.00000          | 9.98692            |                   |            |  | 0.00  | 0                      | 0             |
| <b>Total WRS2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| <b>Total For WRS2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| WS05 On 01/08/2018 Spot Bond   |        |            | 2.88000   | 247.89178 | 2.88000            | 247.82274          |                   |            |  | 0.00  | 0                      | 0             |
| <b>Total WS05 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| <b>Total For WS05</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| WSP2 On 28/05/2017 Spot Bond   |        |            | 7.96000   | 103.48443 | 7.96000            | 103.46209          |                   |            |  | 0.00  | 0                      | 0             |
| <b>Total WSP2 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| <b>Total For WSP2</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| WSP2f On 28/05/2017 Spot Bond  |        |            | 100.00000 | 93.03048  | 100.00000          | 92.80414           |                   |            |  | 0.00  | 0                      | 0             |
| <b>Total WSP2/R203 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| <b>Total For WSP2/R203</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| WSP3 On 28/05/2019 Spot Bond   |        |            | 8.15000   | 104.99219 | 8.15000            | 104.96903          |                   |            |  | 0.00  | 0                      | 0             |
| <b>Total WSP3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| <b>Total For WSP3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| WSP4 On 28/05/2020 Spot Bond   |        |            | 8.40500   | 104.96946 | 8.40500            | 104.94560          |                   |            |  | 0.00  | 0                      | 0             |
| <b>Total WSP4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| <b>Total For WSP4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| WSP5 On 28/05/2021 Spot Bond   |        |            | 8.65000   | 104.55613 | 8.65000            | 104.53168          |                   |            |  | 0.00  | 0                      | 0             |
| <b>Total WSP5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| <b>Total For WSP5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| WSP5f On 28/05/2021 Spot Bond  |        |            | 100.00000 | 15.41565  | 100.00000          | 15.38117           |                   |            |  | 0.00  | 0                      | 0             |
| <b>Total WSP5/R203 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| <b>Total For WSP5/R203</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| Z083 On 30/09/2019 Spot Bond   |        |            | 7.53500   | 83.35186  | 7.53500            | 83.33511           |                   |            |  | 0.00  | 0                      | 0             |
| <b>Total Z083 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| <b>Total For Z083</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>      |
| <b>Total for SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>79,930,603,889,191,500.008,819,883,952,800</b> | <b>578,346,869,397</b> |               |

| Contract Details        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                            | Contracts Traded       | Open Interest          |
|-------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------------------|------------------------|------------------------|
| <b>Total for SPOT :</b> |        |            |           |           |                    |                    |                   |            | <b>79,930,603,889,191,500.00</b> | <b>819,883,952,800</b> | <b>578,346,869,397</b> |
| <b>Total Futures</b>    |        |            |           |           |                    |                    |                   |            | <b>79,930,604,379,474,400.00</b> | <b>819,883,956,744</b> | <b>578,347,677,924</b> |
| <b>Total Options</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>32,319</b>          |
| <b>Grand Total:</b>     |        |            |           |           |                    |                    |                   |            | <b>79,930,604,379,474,400.00</b> | <b>819,883,956,744</b> | <b>578,347,710,243</b> |