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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/11/2017

| 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 01/02/2018 Bond Future |        |            | 11.18543  | 76.04873  | 11.25345           | 75.65648           |                   |            | 0.00        | 0                | 9,466         |
| ES33 On 03/05/2018 Bond Future |        |            | 11.29907  | 73.67574  | 11.36951           | 73.27633           |                   |            | 0.00        | 0                | 0             |
| ES33 On 02/08/2018 Bond Future |        |            | 11.41086  | 75.07558  | 11.48361           | 74.66987           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>9,466</b>  |
| ES33 On 01/02/2018 Bond Future | 11.00  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 01/02/2018 Bond Future | 11.00  | Put        |           |           | 1,477.78000        | 1.47778            | 1,085,530         |            | 0.00        | 0                | 0             |
| ES33 On 01/02/2018 Bond Future | 11.01  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 01/02/2018 Bond Future | 11.01  | Put        |           |           | 1,418.63000        | 1.41863            | 1,026,380         |            | 0.00        | 0                | 0             |
| ES33 On 01/02/2018 Bond Future | 10.99  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 01/02/2018 Bond Future | 10.99  | Put        |           |           | 1,537.01000        | 1.53701            | 1,144,760         |            | 0.00        | 0                | 0             |
| ES33 On 03/05/2018 Bond Future | 11.22  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 03/05/2018 Bond Future | 11.22  | Put        |           |           | 851.69000          | 0.85169            | 452,280           |            | 0.00        | 0                | 0             |
| ES33 On 03/05/2018 Bond Future | 11.20  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 03/05/2018 Bond Future | 11.20  | Put        |           |           | 966.76000          | 0.96676            | 567,350           |            | 0.00        | 0                | 0             |
| ES33 On 03/05/2018 Bond Future | 11.21  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 03/05/2018 Bond Future | 11.21  | Put        |           |           | 909.19000          | 0.90919            | 509,780           |            | 0.00        | 0                | 0             |
| ES33 On 02/08/2018 Bond Future | 11.15  | Put        |           |           | 1,888.90000        | 1.88890            | 1,483,190         |            | 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 02/08/2018 Bond Future  | 11.16  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 02/08/2018 Bond Future  | 11.16  | Put        |           |           | 1,831.21000        | 1.83121            | 1,425,500         |            | 0.00        | 0                | 0             |
| ES33 On 02/08/2018 Bond Future  | 11.14  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 02/08/2018 Bond Future  | 11.14  | Put        |           |           | 1,946.65000        | 1.94665            | 1,540,940         |            | 0.00        | 0                | 0             |
| ES33 On 02/08/2018 Bond Future  | 11.15  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 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 01/02/2018 Bond Future  |        |            | 11.43286  | 78.48431  | 11.50084           | 78.04715           |                   |            | 0.00        | 0                | 7,957         |
| ES42 On 03/05/2018 Bond Future  |        |            | 11.54860  | 75.68693  | 11.61908           | 75.24187           |                   |            | 0.00        | 0                | 0             |
| ES42 On 02/08/2018 Bond Future  |        |            | 11.66055  | 77.12505  | 11.73340           | 76.67272           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES42 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,957</b>  |
| <b>Total For ES42</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,957</b>  |
| I2025 On 01/02/2018 Bond Future |        |            | 127.14028 | 127.14028 | 127.15225          | 127.15225          |                   |            | 0.00        | 0                | 1,070         |
| I2025 On 03/05/2018 Bond Future |        |            | 129.52256 | 129.52256 | 129.53500          | 129.53500          |                   |            | 0.00        | 0                | 0             |
| I2025 On 02/08/2018 Bond Future |        |            | 131.96685 | 131.96685 | 131.98116          | 131.98116          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2025 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,070</b>  |
| I2025 On 01/02/2018 Bond Future | 133.90 | Put        |           |           | 6,747.75000        | 6.74775            | 6,759,720         |            | 0.00        | 0                | 0             |
| I2025 On 01/02/2018 Bond Future | 133.88 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025 On 01/02/2018 Bond Future | 133.88 | Put        |           |           | 6,727.75000        | 6.72775            | 6,739,720         |            | 0.00        | 0                | 0             |
| I2025 On 01/02/2018 Bond Future | 133.89 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025 On 01/02/2018 Bond Future | 133.89 | Put        |           |           | 6,737.75000        | 6.73775            | 6,749,720         |            | 0.00        | 0                | 0             |
| I2025 On 01/02/2018 Bond Future | 133.90 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025 On 03/05/2018 Bond Future | 133.20 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025 On 03/05/2018 Bond Future | 133.20 | Put        |           |           | 3,665.00000        | 3.66500            | 3,677,440         |            | 0.00        | 0                | 0             |
| I2025 On 03/05/2018 Bond Future | 133.21 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025 On 03/05/2018 Bond Future | 133.21 | Put        |           |           | 3,675.00000        | 3.67500            | 3,687,440         |            | 0.00        | 0                | 0             |
| I2025 On 03/05/2018 Bond Future | 133.22 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025 On 03/05/2018 Bond Future | 133.22 | Put        |           |           | 3,685.00000        | 3.68500            | 3,697,440         |            | 0.00        | 0                | 0             |
| I2025 On 02/08/2018 Bond Future | 136.66 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025 On 02/08/2018 Bond Future | 136.66 | Put        |           |           | 4,678.84000        | 4.67884            | 4,693,150         |            | 0.00        | 0                | 0             |
| I2025 On 02/08/2018 Bond Future | 136.67 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025 On 02/08/2018 Bond Future | 136.67 | Put        |           |           | 4,688.84000        | 4.68884            | 4,703,150         |            | 0.00        | 0                | 0             |
| I2025 On 02/08/2018 Bond Future | 136.65 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025 On 02/08/2018 Bond Future | 136.65 | Put        |           |           | 4,668.84000        | 4.66884            | 4,683,150         |            | 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>1,070</b>  |
| I2029 On 01/02/2018 Bond Future |        |            | 97.21374  | 97.21374  | 97.22243           | 97.22243           |                   |            | 0.00        | 0                | 1,370         |
| I2029 On 03/05/2018 Bond Future |        |            | 98.01717  | 98.01717  | 98.02627           | 98.02627           |                   |            | 0.00        | 0                | 0             |
| I2029 On 02/08/2018 Bond Future |        |            | 99.90062  | 99.90062  | 99.91109           | 99.91109           |                   |            | 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 I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,370</b>  |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,370</b>  |
| I2033                     | On | 01/02/2018 | Bond Future |        |            | 100.83173 | 100.83173 | 100.84071          | 100.84071          |                   |            | 0.00        | 0                | 5,283         |
| I2033                     | On | 03/05/2018 | Bond Future |        |            | 101.63239 | 101.63239 | 101.64187          | 101.64187          |                   |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/08/2018 | Bond Future |        |            | 103.58530 | 103.58530 | 103.59616          | 103.59616          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,283</b>  |
| I2033                     | On | 01/02/2018 | Bond Future | 109.65 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 01/02/2018 | Bond Future | 109.65 | Put        |           |           | 8,809.29000        | 8.80929            | 8,818,270         |            | 0.00        | 0                | 0             |
| I2033                     | On | 01/02/2018 | Bond Future | 109.66 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 01/02/2018 | Bond Future | 109.66 | Put        |           |           | 8,819.29000        | 8.81929            | 8,828,270         |            | 0.00        | 0                | 0             |
| I2033                     | On | 01/02/2018 | Bond Future | 109.64 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 01/02/2018 | Bond Future | 109.64 | Put        |           |           | 8,799.29000        | 8.79929            | 8,808,270         |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/05/2018 | Bond Future | 107.69 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/05/2018 | Bond Future | 107.69 | Put        |           |           | 6,048.13000        | 6.04813            | 6,057,610         |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/05/2018 | Bond Future | 107.70 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/05/2018 | Bond Future | 107.70 | Put        |           |           | 6,058.13000        | 6.05813            | 6,067,610         |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/05/2018 | Bond Future | 107.71 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/05/2018 | Bond Future | 107.71 | Put        |           |           | 6,068.13000        | 6.06813            | 6,077,610         |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/08/2018 | Bond Future | 109.94 | Put        |           |           | 6,343.84000        | 6.34384            | 6,354,700         |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/08/2018 | Bond Future | 109.92 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/08/2018 | Bond Future | 109.92 | Put        |           |           | 6,323.84000        | 6.32384            | 6,334,700         |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/08/2018 | Bond Future | 109.93 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/08/2018 | Bond Future | 109.93 | Put        |           |           | 6,333.84000        | 6.33384            | 6,344,700         |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/08/2018 | Bond Future | 109.94 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 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>5,283</b>  |
| I2038                     | On | 01/02/2018 | Bond Future |        |            | 119.91991 | 119.91991 | 119.93083          | 119.93083          |                   |            | 0.00        | 0                | 19,013        |
| I2038                     | On | 03/05/2018 | Bond Future |        |            | 122.16687 | 122.16687 | 122.17838          | 122.17838          |                   |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/08/2018 | Bond Future |        |            | 124.46438 | 124.46438 | 124.47749          | 124.47749          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>19,013</b> |
| I2038                     | On | 01/02/2018 | Bond Future | 136.94 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 01/02/2018 | Bond Future | 136.94 | Put        |           |           | 17,009.17000       | 17.00917           | 17,020,090        |            | 0.00        | 0                | 0             |
| I2038                     | On | 01/02/2018 | Bond Future | 136.95 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 01/02/2018 | Bond Future | 136.95 | Put        |           |           | 17,019.17000       | 17.01917           | 17,030,090        |            | 0.00        | 0                | 0             |
| I2038                     | On | 01/02/2018 | Bond Future | 136.93 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 01/02/2018 | Bond Future | 136.93 | Put        |           |           | 16,999.17000       | 16.99917           | 17,010,090        |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/05/2018 | Bond Future | 132.28 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/05/2018 | Bond Future | 132.28 | Put        |           |           | 10,101.62000       | 10.10162           | 10,113,130        |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/05/2018 | Bond Future | 132.29 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/05/2018 | Bond Future | 132.29 | Put        |           |           | 10,111.62000       | 10.11162           | 10,123,130        |            | 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 | 03/05/2018 | Bond Future | 132.27 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/05/2018 | Bond Future | 132.27 | Put        |           |           | 10,091.62000       | 10.09162           | 10,103,130        |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/08/2018 | Bond Future | 134.54 | Put        |           |           | 10,062.51000       | 10.06251           | 10,075,620        |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/08/2018 | Bond Future | 134.55 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/08/2018 | Bond Future | 134.55 | Put        |           |           | 10,072.51000       | 10.07251           | 10,085,620        |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/08/2018 | Bond Future | 134.53 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/08/2018 | Bond Future | 134.53 | Put        |           |           | 10,052.51000       | 10.05251           | 10,065,620        |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/08/2018 | Bond Future | 134.54 | 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>19,013</b> |
| I2046                     | On | 01/02/2018 | Bond Future |        |            | 114.46637 | 114.46637 | 113.80709          | 113.80709          |                   |            | 0.00        | 0                | 21,177        |
| I2046                     | On | 03/05/2018 | Bond Future |        |            | 115.01139 | 115.01139 | 114.33997          | 114.33997          |                   |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/08/2018 | Bond Future |        |            | 117.22141 | 117.22141 | 116.53851          | 116.53851          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>21,177</b> |
| I2046                     | On | 01/02/2018 | Bond Future | 132.90 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 01/02/2018 | Bond Future | 132.90 | Put        |           |           | 19,092.91000       | 19.09291           | 18,433,630        |            | 0.00        | 0                | 0             |
| I2046                     | On | 01/02/2018 | Bond Future | 132.91 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 01/02/2018 | Bond Future | 132.91 | Put        |           |           | 19,102.91000       | 19.10291           | 18,443,630        |            | 0.00        | 0                | 0             |
| I2046                     | On | 01/02/2018 | Bond Future | 132.92 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 01/02/2018 | Bond Future | 132.92 | Put        |           |           | 19,112.91000       | 19.11291           | 18,453,630        |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/05/2018 | Bond Future | 127.94 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/05/2018 | Bond Future | 127.94 | Put        |           |           | 13,600.03000       | 13.60003           | 12,928,610        |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/05/2018 | Bond Future | 127.95 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/05/2018 | Bond Future | 127.95 | Put        |           |           | 13,610.03000       | 13.61003           | 12,938,610        |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/05/2018 | Bond Future | 127.93 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/05/2018 | Bond Future | 127.93 | Put        |           |           | 13,590.03000       | 13.59003           | 12,918,610        |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/08/2018 | Bond Future | 128.78 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/08/2018 | Bond Future | 128.78 | Put        |           |           | 12,241.49000       | 12.24149           | 11,558,590        |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/08/2018 | Bond Future | 128.79 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/08/2018 | Bond Future | 128.79 | Put        |           |           | 12,251.49000       | 12.25149           | 11,568,590        |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/08/2018 | Bond Future | 128.77 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/08/2018 | Bond Future | 128.77 | Put        |           |           | 12,231.49000       | 12.23149           | 11,548,590        |            | 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>21,177</b> |
| I2050                     | On | 01/02/2018 | Bond Future |        |            | 117.83146 | 117.83146 | 117.84181          | 117.84181          |                   |            | 0.00        | 0                | 24,130        |
| I2050                     | On | 03/05/2018 | Bond Future |        |            | 120.03947 | 120.03947 | 120.05014          | 120.05014          |                   |            | 0.00        | 0                | 0             |
| I2050                     | On | 02/08/2018 | Bond Future |        |            | 120.61275 | 120.61275 | 120.62519          | 120.62519          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>24,130</b> |
| I2050                     | On | 01/02/2018 | Bond Future | 140.24 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2050                     | On | 01/02/2018 | Bond Future | 140.24 | Put        |           |           | 22,398.19000       | 22.39819           | 22,408,540        |            | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2050                     | On | 01/02/2018 | Bond Future | 140.25 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| I2050                     | On | 01/02/2018 | Bond Future | 140.25 | Put        |           |           | 22,408.19000       | 22.40819           | 22,418,540        |            | 0.00                  | 0                | 0             |
| I2050                     | On | 01/02/2018 | Bond Future | 140.23 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| I2050                     | On | 01/02/2018 | Bond Future | 140.23 | Put        |           |           | 22,388.19000       | 22.38819           | 22,398,540        |            | 0.00                  | 0                | 0             |
| I2050                     | On | 03/05/2018 | Bond Future | 135.62 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| I2050                     | On | 03/05/2018 | Bond Future | 135.62 | Put        |           |           | 15,569.86000       | 15.56986           | 15,580,530        |            | 0.00                  | 0                | 0             |
| I2050                     | On | 03/05/2018 | Bond Future | 135.63 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| I2050                     | On | 03/05/2018 | Bond Future | 135.63 | Put        |           |           | 15,579.86000       | 15.57986           | 15,590,530        |            | 0.00                  | 0                | 0             |
| I2050                     | On | 03/05/2018 | Bond Future | 135.61 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| I2050                     | On | 03/05/2018 | Bond Future | 135.61 | Put        |           |           | 15,559.86000       | 15.55986           | 15,570,530        |            | 0.00                  | 0                | 0             |
| I2050                     | On | 02/08/2018 | Bond Future | 137.53 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| I2050                     | On | 02/08/2018 | Bond Future | 137.53 | Put        |           |           | 16,904.81000       | 16.90481           | 16,917,250        |            | 0.00                  | 0                | 0             |
| I2050                     | On | 02/08/2018 | Bond Future | 137.54 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| I2050                     | On | 02/08/2018 | Bond Future | 137.54 | Put        |           |           | 16,914.81000       | 16.91481           | 16,927,250        |            | 0.00                  | 0                | 0             |
| I2050                     | On | 02/08/2018 | Bond Future | 137.52 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| I2050                     | On | 02/08/2018 | Bond Future | 137.52 | Put        |           |           | 16,894.81000       | 16.89481           | 16,907,250        |            | 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>24,130</b> |
| R186                      | On | 01/02/2018 | Bond Future |        |            | 9.21249   | 109.02272 | 9.27005            | 108.66225          |                   | 8.24       | 841,437,352.96        | 7,718            | 91,297        |
| R186                      | On | 03/05/2018 | Bond Future |        |            | 9.28568   | 111.05630 | 9.34578            | 110.68940          |                   | 8.68       | 0.00                  | 0                | 0             |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>841,437,352.96</b> | <b>7,718</b>     | <b>91,297</b> |
| R186                      | On | 01/02/2018 | Bond Future | 8.75   | Put        |           |           | 3,700.42000        | 3.70042            | 3,405,870         | 7.97       | 0.00                  | 0                | 775           |
| R186                      | On | 01/02/2018 | Bond Future | 9.25   | Call       |           |           | 1,441.29000        | 1.44129            | 1,614,670         | 8.15       | 0.00                  | 0                | 0             |
| R186                      | On | 01/02/2018 | Bond Future | 9.25   | Put        |           |           | 1,566.67000        | 1.56667            | 1,379,580         | 8.15       | 0.00                  | 0                | 775           |
| R186                      | On | 01/02/2018 | Bond Future | 9.65   | Call       |           |           | 2,966.72000        | 2.96672            | 3,228,570         | 8.33       | 0.00                  | 0                | 0             |
| R186                      | On | 01/02/2018 | Bond Future | 9.65   | Put        |           |           | 627.16000          | 0.62716            | 528,540           | 8.33       | 0.00                  | 0                | 1,950         |
| R186                      | On | 01/02/2018 | Bond Future | 8.50   | Call       |           |           | 157.64000          | 0.15764            | 189,400           | 7.87       | 0.00                  | 0                | 1,460         |
| R186                      | On | 01/02/2018 | Bond Future | 7.75   | Put        |           |           | 10,087.30000       | 10.08730           | 9,728,150         | 7.87       | 0.00                  | 0                | 0             |
| R186                      | On | 01/02/2018 | Bond Future | 7.75   | Call       |           |           | 4.72000            | 0.00472            | 6,040             | 7.87       | 0.00                  | 0                | 1,460         |
| R186                      | On | 01/02/2018 | Bond Future | 9.00   | Call       |           |           | 796.66000          | 0.79666            | 911,680           | 8.06       | 0.00                  | 0                | 0             |
| R186                      | On | 01/02/2018 | Bond Future | 9.00   | Put        |           |           | 2,501.84000        | 2.50184            | 2,256,390         | 8.06       | 0.00                  | 0                | 6,200         |
| R186                      | On | 01/02/2018 | Bond Future | 8.75   | Call       |           |           | 384.48000          | 0.38448            | 450,400           | 7.97       | 0.00                  | 0                | 0             |
| R186                      | On | 01/02/2018 | Bond Future | 8.97   | Put        |           |           | 2,632.33000        | 2.63233            | 2,380,340         | 8.05       | 0.00                  | 0                | 0             |
| R186                      | On | 01/02/2018 | Bond Future | 8.98   | Call       |           |           | 755.57000          | 0.75557            | 866,210           | 8.05       | 0.00                  | 0                | 0             |
| R186                      | On | 01/02/2018 | Bond Future | 8.98   | Put        |           |           | 2,588.46000        | 2.58846            | 2,338,630         | 8.05       | 0.00                  | 0                | 0             |
| R186                      | On | 01/02/2018 | Bond Future | 8.96   | Call       |           |           | 715.81000          | 0.71581            | 822,130           | 8.05       | 0.00                  | 0                | 0             |
| R186                      | On | 01/02/2018 | Bond Future | 8.96   | Put        |           |           | 2,676.62000        | 2.67662            | 2,422,470         | 8.05       | 0.00                  | 0                | 0             |
| R186                      | On | 01/02/2018 | Bond Future | 8.50   | Put        |           |           | 5,115.99000        | 5.11599            | 4,787,280         | 7.87       | 0.00                  | 0                | 0             |
| R186                      | On | 01/02/2018 | Bond Future | 8.97   | Call       |           |           | 735.50000          | 0.73550            | 843,980           | 8.05       | 0.00                  | 0                | 0             |
| R186                      | On | 03/05/2018 | Bond Future | 9.30   | Put        |           |           | 2,611.90000        | 2.61190            | 2,422,400         | 8.52       | 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 | 03/05/2018 | Bond Future | 9.30   | Call       |           |           | 2,332.57000        | 2.33257            | 2,509,970         | 8.52       | 0.00                  | 0                | 1,120          |
| R186                     | On | 03/05/2018 | Bond Future | 8.93   | Call       |           |           | 1,381.20000        | 1.38120            | 1,505,690         | 8.39       | 0.00                  | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 8.93   | Put        |           |           | 3,954.03000        | 3.95403            | 3,711,620         | 8.39       | 0.00                  | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 8.91   | Call       |           |           | 1,338.52000        | 1.33852            | 1,460,260         | 8.38       | 0.00                  | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 8.91   | Put        |           |           | 4,037.17000        | 4.03717            | 3,792,010         | 8.38       | 0.00                  | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 10.14  | Call       |           |           | 5,533.78000        | 5.53378            | 5,817,180         | 8.89       | 0.00                  | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 10.14  | Put        |           |           | 838.21000          | 0.83821            | 754,710           | 8.89       | 0.00                  | 0                | 1,120          |
| R186                     | On | 03/05/2018 | Bond Future | 9.75   | Call       |           |           | 3,884.24000        | 3.88424            | 4,123,760         | 8.68       | 0.00                  | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 9.75   | Put        |           |           | 1,459.32000        | 1.45932            | 1,331,940         | 8.68       | 0.00                  | 0                | 3,200          |
| R186                     | On | 03/05/2018 | Bond Future | 8.92   | Call       |           |           | 1,359.61000        | 1.35961            | 1,482,720         | 8.38       | 0.00                  | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 8.92   | Put        |           |           | 3,995.33000        | 3.99533            | 3,751,540         | 8.38       | 0.00                  | 0                | 0              |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>18,060</b>  |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>841,437,352.96</b> | <b>7,718</b>     | <b>109,357</b> |
| R197                     | On | 01/02/2018 | Bond Future |        |            | 292.16271 | 292.16271 | 292.19042          | 292.19042          |                   |            | 0.00                  | 0                | 2,350          |
| R197                     | On | 03/05/2018 | Bond Future |        |            | 297.63728 | 297.63728 | 297.66597          | 297.66597          |                   |            | 0.00                  | 0                | 0              |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>2,350</b>   |
| R197                     | On | 01/02/2018 | Bond Future | 301.66 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| R197                     | On | 01/02/2018 | Bond Future | 301.66 | Put        |           |           | 9,469.58000        | 9.46958            | 9,497,290         |            | 0.00                  | 0                | 0              |
| R197                     | On | 01/02/2018 | Bond Future | 301.67 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| R197                     | On | 01/02/2018 | Bond Future | 301.67 | Put        |           |           | 9,479.58000        | 9.47958            | 9,507,290         |            | 0.00                  | 0                | 0              |
| R197                     | On | 01/02/2018 | Bond Future | 301.68 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| R197                     | On | 01/02/2018 | Bond Future | 301.68 | Put        |           |           | 9,489.58000        | 9.48958            | 9,517,290         |            | 0.00                  | 0                | 0              |
| R197                     | On | 03/05/2018 | Bond Future | 304.45 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| R197                     | On | 03/05/2018 | Bond Future | 304.45 | Put        |           |           | 6,784.03000        | 6.78403            | 6,812,720         |            | 0.00                  | 0                | 0              |
| R197                     | On | 03/05/2018 | Bond Future | 304.46 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| R197                     | On | 03/05/2018 | Bond Future | 304.46 | Put        |           |           | 6,794.03000        | 6.79403            | 6,822,720         |            | 0.00                  | 0                | 0              |
| R197                     | On | 03/05/2018 | Bond Future | 304.44 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| R197                     | On | 03/05/2018 | Bond Future | 304.44 | Put        |           |           | 6,774.03000        | 6.77403            | 6,802,720         |            | 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>2,350</b>   |
| R202                     | On | 01/02/2018 | Bond Future |        |            | 228.88415 | 228.88415 | 228.90455          | 228.90455          |                   | 4.66       | 0.00                  | 0                | 22,205         |
| R202                     | On | 03/05/2018 | Bond Future |        |            | 233.17276 | 233.17276 | 233.19423          | 233.19423          |                   | 4.60       | 0.00                  | 0                | 0              |
| <b>Total R202 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>22,205</b>  |
| R202                     | On | 01/02/2018 | Bond Future | 249.07 | Call       |           |           | 0.04000            | 0.00004            | 0,030             | 4.99       | 0.00                  | 0                | 0              |
| R202                     | On | 01/02/2018 | Bond Future | 249.07 | Put        |           |           | 20,165.49000       | 20.16549           | 20,185,880        | 4.99       | 0.00                  | 0                | 0              |
| R202                     | On | 01/02/2018 | Bond Future | 249.08 | Call       |           |           | 0.04000            | 0.00004            | 0,030             | 4.99       | 0.00                  | 0                | 0              |
| R202                     | On | 01/02/2018 | Bond Future | 249.08 | Put        |           |           | 20,175.49000       | 20.17549           | 20,195,880        | 4.99       | 0.00                  | 0                | 0              |
| R202                     | On | 01/02/2018 | Bond Future | 249.06 | Call       |           |           | 0.04000            | 0.00004            | 0,030             | 4.99       | 0.00                  | 0                | 0              |
| R202                     | On | 01/02/2018 | Bond Future | 249.06 | Put        |           |           | 20,155.49000       | 20.15549           | 20,175,880        | 4.99       | 0.00                  | 0                | 0              |
| R202                     | On | 03/05/2018 | Bond Future | 247.48 | Put        |           |           | 14,383.94000       | 14.38394           | 14,402,920        | 4.91       | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R202                      | On | 03/05/2018 | Bond Future | 247.49 | Call       |           |           | 97.86000           | 0.09786            | 95,370            | 4.91       | 0.00                 | 0                | 0             |
| R202                      | On | 03/05/2018 | Bond Future | 247.49 | Put        |           |           | 14,393.63000       | 14.39363           | 14,412,610        | 4.91       | 0.00                 | 0                | 0             |
| R202                      | On | 03/05/2018 | Bond Future | 247.47 | Call       |           |           | 98.48000           | 0.09848            | 95,990            | 4.91       | 0.00                 | 0                | 0             |
| R202                      | On | 03/05/2018 | Bond Future | 247.47 | Put        |           |           | 14,374.25000       | 14.37425           | 14,393,230        | 4.91       | 0.00                 | 0                | 0             |
| R202                      | On | 03/05/2018 | Bond Future | 247.48 | Call       |           |           | 98.17000           | 0.09817            | 95,680            | 4.91       | 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>22,205</b> |
| R2023                     | On | 01/02/2018 | Bond Future |        |            | 8.55922   | 100.12716 | 8.60176            | 99.95897           |                   | 5.36       | 0.00                 | 0                | 61,187        |
| R2023                     | On | 03/05/2018 | Bond Future |        |            | 8.62005   | 98.06496  | 8.66519            | 97.89389           |                   | 5.42       | 0.00                 | 0                | 0             |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>61,187</b> |
| R2023                     | On | 01/02/2018 | Bond Future | 8.31   | Call       |           |           | 430.21000          | 0.43021            | 477,770           | 5.24       | 0.00                 | 0                | 0             |
| R2023                     | On | 01/02/2018 | Bond Future | 8.31   | Put        |           |           | 1,591.02000        | 1.59102            | 1,470,390         | 5.24       | 0.00                 | 0                | 0             |
| R2023                     | On | 01/02/2018 | Bond Future | 8.32   | Call       |           |           | 442.74000          | 0.44274            | 491,330           | 5.24       | 0.00                 | 0                | 0             |
| R2023                     | On | 01/02/2018 | Bond Future | 8.32   | Put        |           |           | 1,563.48000        | 1.56348            | 1,443,880         | 5.24       | 0.00                 | 0                | 0             |
| R2023                     | On | 01/02/2018 | Bond Future | 8.33   | Call       |           |           | 455.36000          | 0.45536            | 505,000           | 5.24       | 0.00                 | 0                | 0             |
| R2023                     | On | 01/02/2018 | Bond Future | 8.33   | Put        |           |           | 1,536.05000        | 1.53605            | 1,417,500         | 5.24       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/05/2018 | Bond Future | 8.27   | Call       |           |           | 723.68000          | 0.72368            | 778,350           | 5.22       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/05/2018 | Bond Future | 8.27   | Put        |           |           | 2,234.01000        | 2.23401            | 2,117,610         | 5.22       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/05/2018 | Bond Future | 9.19   | Call       |           |           | 2,583.66000        | 2.58366            | 2,704,500         | 5.47       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/05/2018 | Bond Future | 9.19   | Put        |           |           | 621.77000          | 0.62177            | 571,540           | 5.47       | 0.00                 | 0                | 2,500         |
| R2023                     | On | 03/05/2018 | Bond Future | 8.28   | Call       |           |           | 736.62000          | 0.73662            | 791,990           | 5.22       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/05/2018 | Bond Future | 8.28   | Put        |           |           | 2,208.38000        | 2.20838            | 2,092,680         | 5.22       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/05/2018 | Bond Future | 8.29   | Call       |           |           | 749.94000          | 0.74994            | 806,030           | 5.22       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/05/2018 | Bond Future | 8.29   | Put        |           |           | 2,183.15000        | 2.18315            | 2,068,170         | 5.22       | 0.00                 | 0                | 0             |
| <b>Total R2023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,500</b>  |
| <b>Total For R2023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>63,687</b> |
| R2030                     | On | 01/02/2018 | Bond Future |        |            | 9.65684   | 88.51394  | 9.71921            | 88.11342           |                   |            | 37,175,854.80        | 420              | 63,507        |
| R2030                     | On | 03/05/2018 | Bond Future |        |            | 9.73121   | 90.16480  | 9.79580            | 89.75709           |                   |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/08/2018 | Bond Future |        |            | 9.80525   | 87.87219  | 9.87202            | 87.45821           |                   |            | 0.00                 | 0                | 0             |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>37,175,854.80</b> | <b>420</b>       | <b>63,507</b> |
| R2030                     | On | 01/02/2018 | Bond Future | 9.38   | Put        |           |           | 2,208.80000        | 2.20880            | 1,808,280         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 01/02/2018 | Bond Future | 9.39   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 01/02/2018 | Bond Future | 9.39   | Put        |           |           | 2,142.60000        | 2.14260            | 1,742,080         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 01/02/2018 | Bond Future | 9.37   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 01/02/2018 | Bond Future | 9.37   | Put        |           |           | 2,275.06000        | 2.27506            | 1,874,540         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 01/02/2018 | Bond Future | 9.38   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/05/2018 | Bond Future | 9.51   | Put        |           |           | 1,823.85000        | 1.82385            | 1,416,140         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/05/2018 | Bond Future | 9.49   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/05/2018 | Bond Future | 9.49   | Put        |           |           | 1,953.42000        | 1.95342            | 1,545,710         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/05/2018 | Bond Future | 9.50   | 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 | 03/05/2018 | Bond Future | 9.50   | Put        |           |           | 1,888.60000        | 1.88860            | 1,480,890         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/05/2018 | Bond Future | 9.51   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/08/2018 | Bond Future | 9.46   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/08/2018 | Bond Future | 9.46   | Put        |           |           | 2,597.80000        | 2.59780            | 2,183,820         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/08/2018 | Bond Future | 9.47   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/08/2018 | Bond Future | 9.47   | Put        |           |           | 2,533.51000        | 2.53351            | 2,119,530         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/08/2018 | Bond Future | 9.45   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/08/2018 | Bond Future | 9.45   | Put        |           |           | 2,662.14000        | 2.66214            | 2,248,160         |            | 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>37,175,854.80</b> | <b>420</b>       | <b>63,507</b> |
| R2032                     | On | 01/02/2018 | Bond Future |        |            | 9.84421   | 90.86807  | 9.90654            | 90.44014           |                   | 11.78      | 0.00                 | 0                | 42,499        |
| R2032                     | On | 03/05/2018 | Bond Future |        |            | 9.91764   | 88.40587  | 9.98208            | 87.97026           |                   | 12.52      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/08/2018 | Bond Future |        |            | 9.98825   | 90.08560  | 10.05469           | 89.64319           |                   | 12.80      | 0.00                 | 0                | 0             |
| <b>Total R2032 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>42,499</b> |
| R2032                     | On | 01/02/2018 | Bond Future | 9.56   | Call       |           |           | 826.07000          | 0.82607            | 950,560           | 11.45      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.56   | Put        |           |           | 3,243.72000        | 3.24372            | 2,940,280         | 11.45      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.57   | Call       |           |           | 847.25000          | 0.84725            | 974,100           | 11.45      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.57   | Put        |           |           | 3,193.80000        | 3.19380            | 2,892,720         | 11.45      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.55   | Call       |           |           | 805.27000          | 0.80527            | 927,410           | 11.44      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.55   | Put        |           |           | 3,294.10000        | 3.29410            | 2,988,310         | 11.44      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.20   | Put        |           |           | 5,321.90000        | 5.32190            | 4,948,540         | 11.30      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.20   | Call       |           |           | 290.49000          | 0.29049            | 345,060           | 11.30      | 0.00                 | 0                | 7,500         |
| R2032                     | On | 01/02/2018 | Bond Future | 9.45   | Put        |           |           | 3,822.25000        | 3.82225            | 3,494,140         | 11.40      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.45   | Call       |           |           | 617.22000          | 0.61722            | 717,040           | 11.40      | 0.00                 | 0                | 750           |
| R2032                     | On | 01/02/2018 | Bond Future | 9.40   | Put        |           |           | 4,102.31000        | 4.10231            | 3,763,850         | 11.37      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.40   | Call       |           |           | 536.13000          | 0.53613            | 625,600           | 11.37      | 0.00                 | 0                | 6,800         |
| R2032                     | On | 01/02/2018 | Bond Future | 9.30   | Put        |           |           | 4,692.50000        | 4.69250            | 4,335,190         | 11.32      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.30   | Call       |           |           | 397.86000          | 0.39786            | 468,480           | 11.32      | 0.00                 | 0                | 7,800         |
| R2032                     | On | 03/05/2018 | Bond Future | 9.70   | Call       |           |           | 1,989.35000        | 1.98935            | 2,163,880         | 12.26      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/05/2018 | Bond Future | 9.70   | Put        |           |           | 3,919.41000        | 3.91941            | 3,658,330         | 12.26      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/05/2018 | Bond Future | 9.71   | Call       |           |           | 2,016.87000        | 2.01687            | 2,193,040         | 12.26      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/05/2018 | Bond Future | 9.71   | Put        |           |           | 3,877.47000        | 3.87747            | 3,618,030         | 12.26      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/05/2018 | Bond Future | 9.72   | Call       |           |           | 2,044.62000        | 2.04462            | 2,222,430         | 12.27      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/05/2018 | Bond Future | 9.72   | Put        |           |           | 3,835.83000        | 3.83583            | 3,578,030         | 12.27      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/08/2018 | Bond Future | 9.66   | Call       |           |           | 2,524.66000        | 2.52466            | 2,701,370         | 12.41      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/08/2018 | Bond Future | 9.66   | Put        |           |           | 5,200.65000        | 5.20065            | 4,934,950         | 12.41      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/08/2018 | Bond Future | 9.67   | Call       |           |           | 2,551.34000        | 2.55134            | 2,729,330         | 12.41      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/08/2018 | Bond Future | 9.67   | Put        |           |           | 5,158.09000        | 5.15809            | 4,893,670         | 12.41      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/08/2018 | Bond Future | 9.68   | Call       |           |           | 2,578.48000        | 2.57848            | 2,757,740         | 12.42      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/08/2018 | Bond Future | 9.68   | Put        |           |           | 5,116.07000        | 5.11607            | 4,852,920         | 12.42      | 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 R2032 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>22,850</b> |
| <b>Total For R2032</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>65,349</b> |
| R2035 On 01/02/2018 Bond Future |        |            | 9.99615   | 94.79439  | 10.06361           | 94.28747           |                   |            | 0.00        | 0                | 53,530        |
| R2035 On 03/05/2018 Bond Future |        |            | 10.06791  | 92.06219  | 10.13756           | 91.54605           |                   |            | 0.00        | 0                | 0             |
| <b>Total R2035 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>53,530</b> |
| R2035 On 01/02/2018 Bond Future | 9.74   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035 On 01/02/2018 Bond Future | 9.74   | Put        |           |           | 2,471.52000        | 2.47152            | 1,964,600         |            | 0.00        | 0                | 0             |
| R2035 On 01/02/2018 Bond Future | 9.75   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035 On 01/02/2018 Bond Future | 9.75   | Put        |           |           | 2,393.62000        | 2.39362            | 1,886,700         |            | 0.00        | 0                | 0             |
| R2035 On 01/02/2018 Bond Future | 9.73   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035 On 01/02/2018 Bond Future | 9.73   | Put        |           |           | 2,549.52000        | 2.54952            | 2,042,600         |            | 0.00        | 0                | 0             |
| R2035 On 03/05/2018 Bond Future | 9.91   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035 On 03/05/2018 Bond Future | 9.91   | Put        |           |           | 1,703.09000        | 1.70309            | 1,186,950         |            | 0.00        | 0                | 0             |
| R2035 On 03/05/2018 Bond Future | 9.89   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035 On 03/05/2018 Bond Future | 9.89   | Put        |           |           | 1,855.10000        | 1.85510            | 1,338,960         |            | 0.00        | 0                | 0             |
| R2035 On 03/05/2018 Bond Future | 9.90   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035 On 03/05/2018 Bond Future | 9.90   | Put        |           |           | 1,779.05000        | 1.77905            | 1,262,910         |            | 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>53,530</b> |
| R2037 On 01/02/2018 Bond Future |        |            | 10.06733  | 86.98160  | 10.13466           | 86.47735           |                   | 13.40      | 0.00        | 0                | 54,223        |
| R2037 On 03/05/2018 Bond Future |        |            | 10.14132  | 88.60395  | 10.21080           | 88.09053           |                   | 14.24      | 0.00        | 0                | 0             |
| R2037 On 02/08/2018 Bond Future |        |            | 10.21510  | 86.03126  | 10.28669           | 85.50953           |                   | 14.61      | 0.00        | 0                | 0             |
| <b>Total R2037 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>54,223</b> |
| R2037 On 01/02/2018 Bond Future | 9.88   | Call       |           |           | 1,123.43000        | 1.12343            | 1,298,630         | 13.07      | 0.00        | 0                | 2,000         |
| R2037 On 01/02/2018 Bond Future | 9.81   | Put        |           |           | 3,421.94000        | 3.42194            | 3,072,520         | 13.03      | 0.00        | 0                | 0             |
| R2037 On 01/02/2018 Bond Future | 10.32  | Call       |           |           | 2,694.65000        | 2.69465            | 3,004,080         | 13.31      | 0.00        | 0                | 0             |
| R2037 On 01/02/2018 Bond Future | 10.32  | Put        |           |           | 1,330.05000        | 1.33005            | 1,135,230         | 13.31      | 0.00        | 0                | 2,000         |
| R2037 On 01/02/2018 Bond Future | 10.72  | Call       |           |           | 4,721.56000        | 4.72156            | 5,128,960         | 13.59      | 0.00        | 0                | 0             |
| R2037 On 01/02/2018 Bond Future | 10.72  | Put        |           |           | 525.15000          | 0.52515            | 428,300           | 13.59      | 0.00        | 0                | 2,000         |
| R2037 On 01/02/2018 Bond Future | 9.88   | Put        |           |           | 3,055.11000        | 3.05511            | 2,726,060         | 13.07      | 0.00        | 0                | 0             |
| R2037 On 01/02/2018 Bond Future | 9.82   | Call       |           |           | 971.36000          | 0.97136            | 1,129,050         | 13.04      | 0.00        | 0                | 0             |
| R2037 On 01/02/2018 Bond Future | 9.82   | Put        |           |           | 3,367.97000        | 3.36797            | 3,021,410         | 13.04      | 0.00        | 0                | 0             |
| R2037 On 01/02/2018 Bond Future | 9.83   | Call       |           |           | 995.66000          | 0.99566            | 1,156,220         | 13.04      | 0.00        | 0                | 0             |
| R2037 On 01/02/2018 Bond Future | 9.83   | Put        |           |           | 3,314.52000        | 3.31452            | 2,970,830         | 13.04      | 0.00        | 0                | 0             |
| R2037 On 01/02/2018 Bond Future | 9.81   | Call       |           |           | 947.47000          | 0.94747            | 1,102,300         | 13.03      | 0.00        | 0                | 0             |
| R2037 On 03/05/2018 Bond Future | 9.99   | Put        |           |           | 4,138.11000        | 4.13811            | 3,845,610         | 13.97      | 0.00        | 0                | 0             |
| R2037 On 03/05/2018 Bond Future | 9.97   | Call       |           |           | 2,426.84000        | 2.42684            | 2,644,010         | 13.95      | 0.00        | 0                | 0             |
| R2037 On 03/05/2018 Bond Future | 9.97   | Put        |           |           | 4,226.89000        | 4.22689            | 3,930,640         | 13.95      | 0.00        | 0                | 0             |
| R2037 On 03/05/2018 Bond Future | 9.98   | Call       |           |           | 2,458.09000        | 2.45809            | 2,677,130         | 13.96      | 0.00        | 0                | 0             |
| R2037 On 03/05/2018 Bond Future | 9.98   | Put        |           |           | 4,182.22000        | 4.18222            | 3,887,840         | 13.96      | 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 | 03/05/2018 | Bond Future | 9.99   | Call       |           |           | 2,489.79000        | 2.48979            | 2,710,710         | 13.97      | 0.00        | 0                | 0             |
| R2037                     | On | 02/08/2018 | Bond Future | 9.96   | Call       |           |           | 2,950.54000        | 2.95054            | 3,171,430         | 14.20      | 0.00        | 0                | 0             |
| R2037                     | On | 02/08/2018 | Bond Future | 9.96   | Put        |           |           | 5,372.25000        | 5.37225            | 5,071,410         | 14.20      | 0.00        | 0                | 0             |
| R2037                     | On | 02/08/2018 | Bond Future | 9.97   | Call       |           |           | 2,981.32000        | 2.98132            | 3,203,730         | 14.21      | 0.00        | 0                | 0             |
| R2037                     | On | 02/08/2018 | Bond Future | 9.97   | Put        |           |           | 5,327.33000        | 5.32733            | 5,028,010         | 14.21      | 0.00        | 0                | 0             |
| R2037                     | On | 02/08/2018 | Bond Future | 9.95   | Call       |           |           | 2,920.22000        | 2.92022            | 3,139,580         | 14.19      | 0.00        | 0                | 0             |
| R2037                     | On | 02/08/2018 | Bond Future | 9.95   | Put        |           |           | 5,417.73000        | 5.41773            | 5,115,360         | 14.19      | 0.00        | 0                | 0             |
| <b>Total R2037 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,000</b>  |
| <b>Total For R2037</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>60,223</b> |
| R204                      | On | 01/02/2018 | Bond Future |        |            | 7.68917   | 101.27564 | 7.68340            | 101.28044          |                   | 0.93       | 0.00        | 0                | 42,225        |
| R204                      | On | 03/05/2018 | Bond Future |        |            | 7.75500   | 103.16475 | 7.74635            | 103.16992          |                   | 0.76       | 0.00        | 0                | 0             |
| <b>Total R204 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>42,225</b> |
| R204                      | On | 01/02/2018 | Bond Future | 7.26   | Call       |           |           | 36.15000           | 0.03615            | 34,570            | 0.88       | 0.00        | 0                | 0             |
| R204                      | On | 01/02/2018 | Bond Future | 7.26   | Put        |           |           | 388.83000          | 0.38883            | 392,050           | 0.88       | 0.00        | 0                | 0             |
| R204                      | On | 01/02/2018 | Bond Future | 7.27   | Call       |           |           | 37.76000           | 0.03776            | 36,130            | 0.88       | 0.00        | 0                | 0             |
| R204                      | On | 01/02/2018 | Bond Future | 7.27   | Put        |           |           | 382.09000          | 0.38209            | 385,260           | 0.88       | 0.00        | 0                | 0             |
| R204                      | On | 01/02/2018 | Bond Future | 7.25   | Call       |           |           | 34.70000           | 0.03470            | 33,160            | 0.88       | 0.00        | 0                | 0             |
| R204                      | On | 01/02/2018 | Bond Future | 7.25   | Put        |           |           | 395.74000          | 0.39574            | 399,000           | 0.88       | 0.00        | 0                | 0             |
| R204                      | On | 03/05/2018 | Bond Future | 7.09   | Call       |           |           | 56.84000           | 0.05684            | 55,330            | 0.71       | 0.00        | 0                | 0             |
| R204                      | On | 03/05/2018 | Bond Future | 7.09   | Put        |           |           | 450.46000          | 0.45046            | 454,120           | 0.71       | 0.00        | 0                | 0             |
| R204                      | On | 03/05/2018 | Bond Future | 7.10   | Call       |           |           | 58.10000           | 0.05810            | 56,570            | 0.71       | 0.00        | 0                | 0             |
| R204                      | On | 03/05/2018 | Bond Future | 7.10   | Put        |           |           | 445.70000          | 0.44570            | 449,340           | 0.71       | 0.00        | 0                | 0             |
| R204                      | On | 03/05/2018 | Bond Future | 7.08   | Call       |           |           | 55.41000           | 0.05541            | 53,930            | 0.71       | 0.00        | 0                | 0             |
| R204                      | On | 03/05/2018 | Bond Future | 7.08   | Put        |           |           | 455.05000          | 0.45505            | 458,740           | 0.71       | 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>42,225</b> |
| R2040                     | On | 01/02/2018 | Bond Future |        |            | 10.16290  | 89.99750  | 10.23024           | 89.46147           |                   | 13.90      | 0.00        | 0                | 25,992        |
| R2040                     | On | 03/05/2018 | Bond Future |        |            | 10.23752  | 91.67610  | 10.30700           | 91.13032           |                   | 14.77      | 0.00        | 0                | 0             |
| R2040                     | On | 02/08/2018 | Bond Future |        |            | 10.31200  | 88.91147  | 10.38359           | 88.35681           |                   | 15.16      | 0.00        | 0                | 0             |
| <b>Total R2040 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>25,992</b> |
| R2040                     | On | 01/02/2018 | Bond Future | 9.88   | Call       |           |           | 967.15000          | 0.96715            | 1,125,210         | 13.55      | 0.00        | 0                | 0             |
| R2040                     | On | 01/02/2018 | Bond Future | 9.88   | Put        |           |           | 3,813.61000        | 3.81361            | 3,435,640         | 13.55      | 0.00        | 0                | 0             |
| R2040                     | On | 01/02/2018 | Bond Future | 9.89   | Call       |           |           | 991.67000          | 0.99167            | 1,152,690         | 13.56      | 0.00        | 0                | 0             |
| R2040                     | On | 01/02/2018 | Bond Future | 9.89   | Put        |           |           | 3,754.82000        | 3.75482            | 3,379,810         | 13.56      | 0.00        | 0                | 0             |
| R2040                     | On | 01/02/2018 | Bond Future | 9.87   | Call       |           |           | 942.92000          | 0.94292            | 1,098,040         | 13.55      | 0.00        | 0                | 0             |
| R2040                     | On | 01/02/2018 | Bond Future | 9.87   | Put        |           |           | 3,872.82000        | 3.87282            | 3,491,910         | 13.55      | 0.00        | 0                | 0             |
| R2040                     | On | 03/05/2018 | Bond Future | 10.06  | Put        |           |           | 4,540.27000        | 4.54027            | 4,224,540         | 14.40      | 0.00        | 0                | 0             |
| R2040                     | On | 03/05/2018 | Bond Future | 10.07  | Call       |           |           | 2,608.20000        | 2.60820            | 2,840,230         | 14.41      | 0.00        | 0                | 0             |
| R2040                     | On | 03/05/2018 | Bond Future | 10.07  | Put        |           |           | 4,492.65000        | 4.49265            | 4,178,900         | 14.41      | 0.00        | 0                | 0             |
| R2040                     | On | 03/05/2018 | Bond Future | 10.08  | Call       |           |           | 2,641.52000        | 2.64152            | 2,875,540         | 14.41      | 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 | 03/05/2018 | Bond Future | 10.08  | Put        |           |           | 4,445.14000        | 4.44514            | 4,133,380         | 14.41      | 0.00        | 0                | 0              |
| R2040                     | On | 03/05/2018 | Bond Future | 10.06  | Call       |           |           | 2,574.88000        | 2.57488            | 2,804,930         | 14.40      | 0.00        | 0                | 0              |
| R2040                     | On | 02/08/2018 | Bond Future | 10.03  | Call       |           |           | 3,102.15000        | 3.10215            | 3,333,590         | 14.78      | 0.00        | 0                | 0              |
| R2040                     | On | 02/08/2018 | Bond Future | 10.03  | Put        |           |           | 5,898.03000        | 5.89803            | 5,574,810         | 14.78      | 0.00        | 0                | 0              |
| R2040                     | On | 02/08/2018 | Bond Future | 10.04  | Call       |           |           | 3,134.14000        | 3.13414            | 3,367,190         | 14.78      | 0.00        | 0                | 0              |
| R2040                     | On | 02/08/2018 | Bond Future | 10.04  | Put        |           |           | 5,848.98000        | 5.84898            | 5,527,370         | 14.78      | 0.00        | 0                | 0              |
| R2040                     | On | 02/08/2018 | Bond Future | 10.05  | Call       |           |           | 3,166.31000        | 3.16631            | 3,400,970         | 14.79      | 0.00        | 0                | 0              |
| R2040                     | On | 02/08/2018 | Bond Future | 10.05  | Put        |           |           | 5,800.22000        | 5.80022            | 5,480,220         | 14.79      | 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>25,992</b>  |
| R2044                     | On | 01/02/2018 | Bond Future |        |            | 10.20678  | 86.94327  | 10.27408           | 86.40554           |                   | 14.45      | 0.00        | 0                | 17,462         |
| R2044                     | On | 03/05/2018 | Bond Future |        |            | 10.27968  | 88.56491  | 10.34909           | 88.01740           |                   | 15.37      | 0.00        | 0                | 0              |
| R2044                     | On | 02/08/2018 | Bond Future |        |            | 10.35240  | 85.86632  | 10.42388           | 85.30992           |                   | 15.77      | 0.00        | 0                | 0              |
| <b>Total R2044 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>17,462</b>  |
| R2044                     | On | 01/02/2018 | Bond Future | 9.90   | Put        |           |           | 3,980.50000        | 3.98050            | 3,594,580         | 14.10      | 0.00        | 0                | 0              |
| R2044                     | On | 01/02/2018 | Bond Future | 9.91   | Call       |           |           | 940.85000          | 0.94085            | 1,095,590         | 14.11      | 0.00        | 0                | 0              |
| R2044                     | On | 01/02/2018 | Bond Future | 9.91   | Put        |           |           | 3,919.87000        | 3.91987            | 3,536,880         | 14.11      | 0.00        | 0                | 0              |
| R2044                     | On | 01/02/2018 | Bond Future | 9.89   | Call       |           |           | 893.80000          | 0.89380            | 1,042,720         | 14.10      | 0.00        | 0                | 0              |
| R2044                     | On | 01/02/2018 | Bond Future | 9.89   | Put        |           |           | 4,041.55000        | 4.04155            | 3,652,740         | 14.10      | 0.00        | 0                | 0              |
| R2044                     | On | 01/02/2018 | Bond Future | 9.90   | Call       |           |           | 917.19000          | 0.91719            | 1,069,000         | 14.10      | 0.00        | 0                | 0              |
| R2044                     | On | 03/05/2018 | Bond Future | 10.11  | Call       |           |           | 2,620.32000        | 2.62032            | 2,853,110         | 15.01      | 0.00        | 0                | 0              |
| R2044                     | On | 03/05/2018 | Bond Future | 10.11  | Put        |           |           | 4,531.81000        | 4.53181            | 4,217,090         | 15.01      | 0.00        | 0                | 0              |
| R2044                     | On | 03/05/2018 | Bond Future | 10.09  | Call       |           |           | 2,554.02000        | 2.55402            | 2,782,820         | 15.00      | 0.00        | 0                | 0              |
| R2044                     | On | 03/05/2018 | Bond Future | 10.09  | Put        |           |           | 4,628.71000        | 4.62871            | 4,310,000         | 15.00      | 0.00        | 0                | 0              |
| R2044                     | On | 03/05/2018 | Bond Future | 10.10  | Call       |           |           | 2,586.93000        | 2.58693            | 2,817,730         | 15.01      | 0.00        | 0                | 0              |
| R2044                     | On | 03/05/2018 | Bond Future | 10.10  | Put        |           |           | 4,579.96000        | 4.57996            | 4,263,250         | 15.01      | 0.00        | 0                | 0              |
| R2044                     | On | 02/08/2018 | Bond Future | 10.06  | Call       |           |           | 3,088.01000        | 3.08801            | 3,319,020         | 15.38      | 0.00        | 0                | 0              |
| R2044                     | On | 02/08/2018 | Bond Future | 10.06  | Put        |           |           | 5,986.60000        | 5.98660            | 5,661,210         | 15.38      | 0.00        | 0                | 0              |
| R2044                     | On | 02/08/2018 | Bond Future | 10.07  | Call       |           |           | 3,119.96000        | 3.11996            | 3,352,580         | 15.39      | 0.00        | 0                | 0              |
| R2044                     | On | 02/08/2018 | Bond Future | 10.07  | Put        |           |           | 5,936.65000        | 5.93665            | 5,612,870         | 15.39      | 0.00        | 0                | 0              |
| R2044                     | On | 02/08/2018 | Bond Future | 10.05  | Call       |           |           | 3,055.98000        | 3.05598            | 3,285,370         | 15.38      | 0.00        | 0                | 0              |
| R2044                     | On | 02/08/2018 | Bond Future | 10.05  | Put        |           |           | 6,036.59000        | 6.03659            | 5,709,580         | 15.38      | 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>17,462</b>  |
| R2048                     | On | 01/02/2018 | Bond Future |        |            | 10.16239  | 90.63943  | 10.22971           | 90.08751           |                   | 14.49      | 0.00        | 0                | 104,380        |
| R2048                     | On | 03/05/2018 | Bond Future |        |            | 10.22923  | 87.89310  | 10.29861           | 87.33114           |                   | 15.43      | 0.00        | 0                | 0              |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>104,380</b> |
| R2048                     | On | 01/02/2018 | Bond Future | 9.90   | Call       |           |           | 1,084.34000        | 1.08434            | 1,254,790         | 14.15      | 0.00        | 0                | 0              |
| R2048                     | On | 01/02/2018 | Bond Future | 9.90   | Put        |           |           | 3,848.70000        | 3.84870            | 3,467,230         | 14.15      | 0.00        | 0                | 0              |
| R2048                     | On | 01/02/2018 | Bond Future | 9.91   | Call       |           |           | 1,111.00000        | 1.11100            | 1,284,510         | 14.16      | 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 | 01/02/2018 | Bond Future | 9.91   | Put        |           |           | 3,789.22000        | 3.78922            | 3,410,810         | 14.16      | 0.00        | 0                | 0              |
| R2048                     | On | 01/02/2018 | Bond Future | 9.89   | Call       |           |           | 1,058.11000        | 1.05811            | 1,225,510         | 14.14      | 0.00        | 0                | 0              |
| R2048                     | On | 01/02/2018 | Bond Future | 9.89   | Put        |           |           | 3,908.77000        | 3.90877            | 3,524,250         | 14.14      | 0.00        | 0                | 0              |
| R2048                     | On | 03/05/2018 | Bond Future | 10.06  | Call       |           |           | 2,581.95000        | 2.58195            | 2,819,990         | 15.04      | 0.00        | 0                | 0              |
| R2048                     | On | 03/05/2018 | Bond Future | 10.06  | Put        |           |           | 4,542.47000        | 4.54247            | 4,218,550         | 15.04      | 0.00        | 0                | 0              |
| R2048                     | On | 03/05/2018 | Bond Future | 10.07  | Call       |           |           | 2,616.06000        | 2.61606            | 2,856,210         | 15.05      | 0.00        | 0                | 0              |
| R2048                     | On | 03/05/2018 | Bond Future | 10.07  | Put        |           |           | 4,492.82000        | 4.49282            | 4,171,010         | 15.05      | 0.00        | 0                | 0              |
| R2048                     | On | 03/05/2018 | Bond Future | 10.05  | Call       |           |           | 2,547.88000        | 2.54788            | 2,783,800         | 15.04      | 0.00        | 0                | 0              |
| R2048                     | On | 03/05/2018 | Bond Future | 10.05  | Put        |           |           | 4,592.30000        | 4.59230            | 4,266,260         | 15.04      | 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>104,380</b> |
| R207                      | On | 01/02/2018 | Bond Future |        |            | 7.99594   | 99.11725  | 8.01856            | 99.07768           |                   | 1.98       | 0.00        | 0                | 46,865         |
| R207                      | On | 03/05/2018 | Bond Future |        |            | 8.07657   | 100.96603 | 8.10261            | 100.92600          |                   | 1.88       | 0.00        | 0                | 0              |
| <b>Total R207 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>46,865</b>  |
| R207                      | On | 01/02/2018 | Bond Future | 7.61   | Call       |           |           | 80.28000           | 0.08028            | 86,200            | 1.89       | 0.00        | 0                | 0              |
| R207                      | On | 01/02/2018 | Bond Future | 7.61   | Put        |           |           | 798.16000          | 0.79816            | 764,510           | 1.89       | 0.00        | 0                | 0              |
| R207                      | On | 01/02/2018 | Bond Future | 7.62   | Call       |           |           | 83.68000           | 0.08368            | 89,810            | 1.89       | 0.00        | 0                | 0              |
| R207                      | On | 01/02/2018 | Bond Future | 7.62   | Put        |           |           | 783.91000          | 0.78391            | 750,470           | 1.89       | 0.00        | 0                | 0              |
| R207                      | On | 01/02/2018 | Bond Future | 7.60   | Call       |           |           | 76.88000           | 0.07688            | 82,590            | 1.89       | 0.00        | 0                | 0              |
| R207                      | On | 01/02/2018 | Bond Future | 7.60   | Put        |           |           | 812.41000          | 0.81241            | 778,550           | 1.89       | 0.00        | 0                | 0              |
| R207                      | On | 03/05/2018 | Bond Future | 7.57   | Call       |           |           | 174.01000          | 0.17401            | 182,900           | 1.80       | 0.00        | 0                | 0              |
| R207                      | On | 03/05/2018 | Bond Future | 7.57   | Put        |           |           | 997.07000          | 0.99707            | 965,930           | 1.80       | 0.00        | 0                | 0              |
| R207                      | On | 03/05/2018 | Bond Future | 7.58   | Call       |           |           | 178.25000          | 0.17825            | 187,300           | 1.80       | 0.00        | 0                | 0              |
| R207                      | On | 03/05/2018 | Bond Future | 7.58   | Put        |           |           | 985.77000          | 0.98577            | 954,790           | 1.80       | 0.00        | 0                | 0              |
| R207                      | On | 03/05/2018 | Bond Future | 7.56   | Call       |           |           | 170.05000          | 0.17005            | 178,780           | 1.80       | 0.00        | 0                | 0              |
| R207                      | On | 03/05/2018 | Bond Future | 7.56   | Put        |           |           | 1,008.65000        | 1.00865            | 977,350           | 1.80       | 0.00        | 0                | 0              |
| <b>Total R207 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For R207</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>46,865</b>  |
| R208                      | On | 01/02/2018 | Bond Future |        |            | 8.23798   | 98.32737  | 8.27598            | 98.22652           |                   | 3.39       | 0.00        | 0                | 34,724         |
| R208                      | On | 03/05/2018 | Bond Future |        |            | 8.30428   | 96.76019  | 8.34584            | 96.65771           |                   | 3.27       | 0.00        | 0                | 0              |
| <b>Total R208 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>34,724</b>  |
| R208                      | On | 01/02/2018 | Bond Future | 7.84   | Call       |           |           | 149.11000          | 0.14911            | 167,150           | 3.25       | 0.00        | 0                | 0              |
| R208                      | On | 01/02/2018 | Bond Future | 7.84   | Put        |           |           | 1,314.00000        | 1.31400            | 1,231,190         | 3.25       | 0.00        | 0                | 0              |
| R208                      | On | 01/02/2018 | Bond Future | 7.85   | Call       |           |           | 154.66000          | 0.15466            | 173,240           | 3.25       | 0.00        | 0                | 0              |
| R208                      | On | 01/02/2018 | Bond Future | 7.85   | Put        |           |           | 1,292.64000        | 1.29264            | 1,210,370         | 3.25       | 0.00        | 0                | 0              |
| R208                      | On | 01/02/2018 | Bond Future | 7.83   | Call       |           |           | 143.71000          | 0.14371            | 161,220           | 3.25       | 0.00        | 0                | 0              |
| R208                      | On | 01/02/2018 | Bond Future | 7.83   | Put        |           |           | 1,335.52000        | 1.33552            | 1,252,180         | 3.25       | 0.00        | 0                | 0              |
| R208                      | On | 03/05/2018 | Bond Future | 7.77   | Call       |           |           | 278.52000          | 0.27852            | 301,930           | 3.13       | 0.00        | 0                | 0              |
| R208                      | On | 03/05/2018 | Bond Future | 7.77   | Put        |           |           | 1,710.54000        | 1.71054            | 1,631,470         | 3.13       | 0.00        | 0                | 0              |
| R208                      | On | 03/05/2018 | Bond Future | 7.78   | Call       |           |           | 284.83000          | 0.28483            | 308,650           | 3.14       | 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  |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| R208                     | On | 03/05/2018 | Bond Future | 7.78   | Put        |           |           | 1,691.76000        | 1.69176            | 1,613,100         | 3.14       | 0.00        | 0                | 0              |
| R208                     | On | 03/05/2018 | Bond Future | 7.79   | Call       |           |           | 291.25000          | 0.29125            | 315,480           | 3.14       | 0.00        | 0                | 0              |
| R208                     | On | 03/05/2018 | Bond Future | 7.79   | Put        |           |           | 1,673.10000        | 1.67310            | 1,594,850         | 3.14       | 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>34,724</b>  |
| R209                     | On | 01/02/2018 | Bond Future |        |            | 9.90761   | 71.66741  | 9.97476            | 71.24155           |                   | 13.87      | 0.00        | 0                | 153,934        |
| R209                     | On | 03/05/2018 | Bond Future |        |            | 9.97171   | 69.85489  | 10.04087           | 69.42122           |                   | 14.78      | 0.00        | 0                | 0              |
| R209                     | On | 02/08/2018 | Bond Future |        |            | 10.03298  | 71.18214  | 10.10402           | 70.74145           |                   | 15.15      | 0.00        | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future |        |            | 10.09378  | 69.40721  | 10.16726           | 68.95630           |                   | 15.68      | 0.00        | 0                | 0              |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>153,934</b> |
| R209                     | On | 01/02/2018 | Bond Future | 9.72   | Call       |           |           | 966.16000          | 0.96616            | 1,114,630         | 13.56      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.72   | Put        |           |           | 2,602.96000        | 2.60296            | 2,325,570         | 13.56      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.73   | Call       |           |           | 989.00000          | 0.98900            | 1,139,960         | 13.57      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.73   | Put        |           |           | 2,560.46000        | 2.56046            | 2,285,560         | 13.57      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.71   | Call       |           |           | 943.67000          | 0.94367            | 1,089,660         | 13.56      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.71   | Put        |           |           | 2,645.90000        | 2.64590            | 2,366,030         | 13.56      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 10.00  | Call       |           |           | 1,736.81000        | 1.73681            | 1,957,330         | 13.72      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 10.00  | Put        |           |           | 1,577.75000        | 1.57775            | 1,372,410         | 13.72      | 16,468.92   | 12               | 7,488          |
| R209                     | On | 01/02/2018 | Bond Future | 10.10  | Call       |           |           | 2,077.33000        | 2.07733            | 2,323,300         | 13.78      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 10.10  | Put        |           |           | 1,293.50000        | 1.29350            | 1,113,610         | 13.78      | 0.00        | 0                | 3,000          |
| R209                     | On | 01/02/2018 | Bond Future | 9.85   | Call       |           |           | 1,289.96000        | 1.28996            | 1,471,530         | 13.64      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.85   | Put        |           |           | 2,084.33000        | 2.08433            | 1,840,040         | 13.64      | 0.00        | 0                | 7,500          |
| R209                     | On | 01/02/2018 | Bond Future | 9.88   | Call       |           |           | 1,373.10000        | 1.37310            | 1,562,460         | 13.65      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.88   | Put        |           |           | 1,975.21000        | 1.97521            | 1,738,710         | 13.65      | 0.00        | 0                | 220            |
| R209                     | On | 01/02/2018 | Bond Future | 9.59   | Call       |           |           | 700.55000          | 0.70055            | 817,900           | 13.48      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.59   | Put        |           |           | 3,195.08000        | 3.19508            | 2,886,570         | 13.48      | 0.00        | 0                | 377            |
| R209                     | On | 01/02/2018 | Bond Future | 9.33   | Put        |           |           | 4,588.31000        | 4.58831            | 4,227,880         | 13.34      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.33   | Call       |           |           | 331.14000          | 0.33114            | 396,570           | 13.34      | 0.00        | 0                | 220            |
| R209                     | On | 01/02/2018 | Bond Future | 9.89   | Call       |           |           | 1,401.44000        | 1.40144            | 1,593,400         | 13.66      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.89   | Put        |           |           | 1,939.64000        | 1.93964            | 1,705,740         | 13.66      | 0.00        | 0                | 157            |
| R209                     | On | 01/02/2018 | Bond Future | 9.32   | Put        |           |           | 4,646.97000        | 4.64697            | 4,284,870         | 13.33      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.32   | Call       |           |           | 320.72000          | 0.32072            | 384,480           | 13.33      | 0.00        | 0                | 157            |
| R209                     | On | 01/02/2018 | Bond Future | 10.22  | Call       |           |           | 2,527.21000        | 2.52721            | 2,802,270         | 13.85      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 10.22  | Put        |           |           | 1,004.88000        | 1.00488            | 854,080           | 13.85      | 0.00        | 0                | 739            |
| R209                     | On | 01/02/2018 | Bond Future | 9.87   | Call       |           |           | 1,345.00000        | 1.34500            | 1,531,760         | 13.65      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.87   | Put        |           |           | 2,011.11000        | 2.01111            | 1,772,010         | 13.65      | 0.00        | 0                | 739            |
| R209                     | On | 01/02/2018 | Bond Future | 9.52   | Put        |           |           | 3,543.67000        | 3.54367            | 3,219,640         | 13.44      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.52   | Call       |           |           | 580.84000          | 0.58084            | 682,670           | 13.44      | 0.00        | 0                | 739            |
| R209                     | On | 01/02/2018 | Bond Future | 9.75   | Put        |           |           | 2,476.78000        | 2.47678            | 2,206,890         | 13.58      | 0.00        | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.75   | Call       |           |           | 1,035.73000        | 1.03573            | 1,191,700         | 13.58      | 0.00        | 0                | 5,000          |

| Contract Details         |    |            |             | Strike  | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value            | Contracts Traded | Open Interest  |
|--------------------------|----|------------|-------------|---------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------|------------------|----------------|
| R209                     | On | 03/05/2018 | Bond Future | 10.73   | Call       |           |           | 5,183.41000        | 5.18341            | 5,505,700         | 14.97      | 0.00             | 0                | 0              |
| R209                     | On | 03/05/2018 | Bond Future | 10.73   | Put        |           |           | 1,077.27000        | 1.07727            | 965,890           | 14.97      | 0.00             | 0                | 435            |
| R209                     | On | 03/05/2018 | Bond Future | 9.75    | Put        |           |           | 3,668.76000        | 3.66876            | 3,409,380         | 14.35      | 0.00             | 0                | 0              |
| R209                     | On | 03/05/2018 | Bond Future | 9.75    | Call       |           |           | 1,816.91000        | 1.81691            | 1,991,200         | 14.35      | 0.00             | 0                | 435            |
| R209                     | On | 03/05/2018 | Bond Future | 9.84    | Call       |           |           | 2,051.55000        | 2.05155            | 2,240,710         | 14.40      | 0.00             | 0                | 0              |
| R209                     | On | 03/05/2018 | Bond Future | 9.86    | Put        |           |           | 3,248.81000        | 3.24881            | 3,007,610         | 14.41      | 0.00             | 0                | 0              |
| R209                     | On | 03/05/2018 | Bond Future | 10.22   | Call       |           |           | 3,221.10000        | 3.22110            | 3,472,170         | 14.61      | 0.00             | 0                | 0              |
| R209                     | On | 03/05/2018 | Bond Future | 10.22   | Put        |           |           | 2,116.66000        | 2.11666            | 1,934,060         | 14.61      | 0.00             | 0                | 435            |
| R209                     | On | 03/05/2018 | Bond Future | 9.84    | Put        |           |           | 3,322.52000        | 3.32252            | 3,078,010         | 14.40      | 0.00             | 0                | 0              |
| R209                     | On | 03/05/2018 | Bond Future | 10.00   | Call       |           |           | 2,509.87000        | 2.50987            | 2,725,480         | 14.49      | 0.00             | 0                | 0              |
| R209                     | On | 03/05/2018 | Bond Future | 10.00   | Put        |           |           | 2,765.65000        | 2.76565            | 2,547,590         | 14.49      | 0.00             | 0                | 5,000          |
| R209                     | On | 03/05/2018 | Bond Future | 9.85    | Call       |           |           | 2,078.74000        | 2.07874            | 2,269,550         | 14.41      | 0.00             | 0                | 0              |
| R209                     | On | 03/05/2018 | Bond Future | 9.85    | Put        |           |           | 3,285.61000        | 3.28561            | 3,042,750         | 14.41      | 0.00             | 0                | 0              |
| R209                     | On | 03/05/2018 | Bond Future | 9.86    | Call       |           |           | 2,105.95000        | 2.10595            | 2,298,420         | 14.41      | 0.00             | 0                | 0              |
| R209                     | On | 02/08/2018 | Bond Future | 9.66    | Put        |           |           | 5,071.66000        | 5.07166            | 4,803,150         | 14.67      | 0.00             | 0                | 0              |
| R209                     | On | 02/08/2018 | Bond Future | 9.66    | Call       |           |           | 2,246.44000        | 2.24644            | 2,418,620         | 14.67      | 0.00             | 0                | 435            |
| R209                     | On | 02/08/2018 | Bond Future | 10.38   | Call       |           |           | 4,365.20000        | 4.36520            | 4,627,270         | 15.08      | 0.00             | 0                | 0              |
| R209                     | On | 02/08/2018 | Bond Future | 10.38   | Put        |           |           | 2,692.62000        | 2.69262            | 2,514,000         | 15.08      | 0.00             | 0                | 0              |
| R209                     | On | 02/08/2018 | Bond Future | 10.84   | Call       |           |           | 6,062.71000        | 6.06271            | 6,374,070         | 15.45      | 0.00             | 0                | 0              |
| R209                     | On | 02/08/2018 | Bond Future | 10.40   | Put        |           |           | 2,642.16000        | 2.64216            | 2,465,880         | 15.09      | 0.00             | 0                | 0              |
| R209                     | On | 02/08/2018 | Bond Future | 10.84   | Put        |           |           | 1,735.98000        | 1.73598            | 1,606,650         | 15.45      | 0.00             | 0                | 435            |
| R209                     | On | 02/08/2018 | Bond Future | 10.21   | Call       |           |           | 3,802.90000        | 3.80290            | 4,044,570         | 14.99      | 0.00             | 0                | 0              |
| R209                     | On | 02/08/2018 | Bond Future | 10.21   | Put        |           |           | 3,153.26000        | 3.15326            | 2,954,240         | 14.99      | 0.00             | 0                | 435            |
| R209                     | On | 02/08/2018 | Bond Future | 10.39   | Call       |           |           | 4,399.21000        | 4.39921            | 4,662,450         | 15.09      | 0.00             | 0                | 0              |
| R209                     | On | 02/08/2018 | Bond Future | 10.39   | Put        |           |           | 2,667.18000        | 2.66718            | 2,489,730         | 15.09      | 0.00             | 0                | 0              |
| R209                     | On | 02/08/2018 | Bond Future | 10.40   | Call       |           |           | 4,433.56000        | 4.43356            | 4,697,970         | 15.09      | 0.00             | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 1015.99 | Call       |           |           | 68,068.42000       | 68.06842           | 68,519,330        | 16.55      | 0.00             | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 1015.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 16.55      | 0.00             | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.34    | Put        |           |           | 7,359.40000        | 7.35940            | 7,055,450         | 15.10      | 0.00             | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.34    | Call       |           |           | 2,016.70000        | 2.01670            | 2,163,660         | 15.10      | 0.00             | 0                | 435            |
| R209                     | On | 01/11/2018 | Bond Future | 1016.00 | Call       |           |           | 68,068.43000       | 68.06843           | 68,519,340        | 16.55      | 0.00             | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 1016.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 16.55      | 0.00             | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 1016.01 | Call       |           |           | 68,068.43000       | 68.06843           | 68,519,340        | 16.55      | 0.00             | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 1016.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 16.55      | 0.00             | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 10.57   | Call       |           |           | 5,404.86000        | 5.40486            | 5,682,840         | 15.74      | 0.00             | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 10.57   | Put        |           |           | 3,010.21000        | 3.01021            | 2,837,280         | 15.74      | 0.00             | 0                | 435            |
| R209                     | On | 01/11/2018 | Bond Future | 9.94    | Call       |           |           | 3,442.70000        | 3.44270            | 3,654,800         | 15.36      | 0.00             | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.94    | Put        |           |           | 4,851.75000        | 4.85175            | 4,612,940         | 15.36      | 0.00             | 0                | 435            |
| <b>Total R209 Option</b> |    |            |             |         |            |           |           |                    |                    |                   |            | <b>16,468.92</b> | <b>12</b>        | <b>35,251</b>  |
| <b>Total For R209</b>    |    |            |             |         |            |           |           |                    |                    |                   |            | <b>16,468.92</b> | <b>12</b>        | <b>189,185</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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R210                     | On | 01/02/2018 | Bond Future |        |            | 181.18894 | 181.18894 | 181.20544          | 181.20544          |                   |            | 0.00        | 0                | 2,159         |
| R210                     | On | 03/05/2018 | Bond Future |        |            | 182.15892 | 182.15892 | 182.17604          | 182.17604          |                   |            | 0.00        | 0                | 0             |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,159</b>  |
| R210                     | On | 01/02/2018 | Bond Future | 192.36 | Put        |           |           | 11,154.56000       | 11.15456           | 11,171,060        |            | 0.00        | 0                | 0             |
| R210                     | On | 01/02/2018 | Bond Future | 192.37 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 01/02/2018 | Bond Future | 192.37 | Put        |           |           | 11,164.56000       | 11.16456           | 11,181,060        |            | 0.00        | 0                | 0             |
| R210                     | On | 01/02/2018 | Bond Future | 192.38 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 01/02/2018 | Bond Future | 192.38 | Put        |           |           | 11,174.56000       | 11.17456           | 11,191,060        |            | 0.00        | 0                | 0             |
| R210                     | On | 01/02/2018 | Bond Future | 192.36 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 03/05/2018 | Bond Future | 191.45 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 03/05/2018 | Bond Future | 191.45 | Put        |           |           | 9,273.96000        | 9.27396            | 9,291,080         |            | 0.00        | 0                | 0             |
| R210                     | On | 03/05/2018 | Bond Future | 191.46 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 03/05/2018 | Bond Future | 191.46 | Put        |           |           | 9,283.96000        | 9.28396            | 9,301,080         |            | 0.00        | 0                | 0             |
| R210                     | On | 03/05/2018 | Bond Future | 191.44 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 03/05/2018 | Bond Future | 191.44 | Put        |           |           | 9,263.96000        | 9.26396            | 9,281,080         |            | 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>2,159</b>  |
| R212                     | On | 01/02/2018 | Bond Future |        |            | 149.32107 | 149.32107 | 149.21848          | 149.21848          |                   |            | 0.00        | 0                | 4,967         |
| R212                     | On | 03/05/2018 | Bond Future |        |            | 152.11895 | 152.11895 | 152.01471          | 152.01471          |                   |            | 0.00        | 0                | 0             |
| <b>Total R212 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,967</b>  |
| R212                     | On | 01/02/2018 | Bond Future | 154.70 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 01/02/2018 | Bond Future | 154.70 | Put        |           |           | 5,481.52000        | 5.48152            | 5,378,930         |            | 0.00        | 0                | 0             |
| R212                     | On | 01/02/2018 | Bond Future | 154.71 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 01/02/2018 | Bond Future | 154.71 | Put        |           |           | 5,491.52000        | 5.49152            | 5,388,930         |            | 0.00        | 0                | 0             |
| R212                     | On | 01/02/2018 | Bond Future | 154.69 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 01/02/2018 | Bond Future | 154.69 | Put        |           |           | 5,471.52000        | 5.47152            | 5,368,930         |            | 0.00        | 0                | 0             |
| R212                     | On | 03/05/2018 | Bond Future | 154.28 | Put        |           |           | 2,265.29000        | 2.26529            | 2,161,050         |            | 0.00        | 0                | 0             |
| R212                     | On | 03/05/2018 | Bond Future | 154.29 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 03/05/2018 | Bond Future | 154.29 | Put        |           |           | 2,275.29000        | 2.27529            | 2,171,050         |            | 0.00        | 0                | 0             |
| R212                     | On | 03/05/2018 | Bond Future | 154.30 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 03/05/2018 | Bond Future | 154.30 | Put        |           |           | 2,285.29000        | 2.28529            | 2,181,050         |            | 0.00        | 0                | 0             |
| R212                     | On | 03/05/2018 | Bond Future | 154.28 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 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>4,967</b>  |
| R213                     | On | 01/02/2018 | Bond Future |        |            | 9.73324   | 83.10017  | 9.79555            | 82.71110           |                   | 11.61      | 0.00        | 0                | 58,332        |
| R213                     | On | 03/05/2018 | Bond Future |        |            | 9.80112   | 81.10068  | 9.86549            | 80.70457           |                   | 12.32      | 0.00        | 0                | 0             |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>58,332</b> |
| R213                     | On | 01/02/2018 | Bond Future | 9.42   | Call       |           |           | 691.74000          | 0.69174            | 798,540           | 11.32      | 0.00        | 0                | 0             |
| R213                     | On | 01/02/2018 | Bond Future | 9.42   | Put        |           |           | 3,077.01000        | 3.07701            | 2,794,740         | 11.32      | 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 | 01/02/2018 | Bond Future        | 9.43   | Call       |           |           | 709.85000          | 0.70985            | 818,740           | 11.33      | 0.00                  | 0                | 0                |
| R213                      | On | 01/02/2018 | Bond Future        | 9.43   | Put        |           |           | 3,030.34000        | 3.03034            | 2,750,160         | 11.33      | 0.00                  | 0                | 0                |
| R213                      | On | 01/02/2018 | Bond Future        | 9.41   | Call       |           |           | 673.84000          | 0.67384            | 778,560           | 11.32      | 0.00                  | 0                | 0                |
| R213                      | On | 01/02/2018 | Bond Future        | 9.41   | Put        |           |           | 3,123.97000        | 3.12397            | 2,839,620         | 11.32      | 0.00                  | 0                | 0                |
| R213                      | On | 03/05/2018 | Bond Future        | 9.57   | Call       |           |           | 1,744.89000        | 1.74489            | 1,901,060         | 11.99      | 0.00                  | 0                | 0                |
| R213                      | On | 03/05/2018 | Bond Future        | 9.57   | Put        |           |           | 3,585.86000        | 3.58586            | 3,345,920         | 11.99      | 0.00                  | 0                | 0                |
| R213                      | On | 03/05/2018 | Bond Future        | 9.58   | Call       |           |           | 1,769.57000        | 1.76957            | 1,927,250         | 12.00      | 0.00                  | 0                | 0                |
| R213                      | On | 03/05/2018 | Bond Future        | 9.58   | Put        |           |           | 3,547.29000        | 3.54729            | 3,308,860         | 12.00      | 0.00                  | 0                | 0                |
| R213                      | On | 03/05/2018 | Bond Future        | 9.56   | Call       |           |           | 1,720.41000        | 1.72041            | 1,875,080         | 11.99      | 0.00                  | 0                | 0                |
| R213                      | On | 03/05/2018 | Bond Future        | 9.56   | Put        |           |           | 3,624.71000        | 3.62471            | 3,383,270         | 11.99      | 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>58,332</b>    |
| R214                      | On | 01/02/2018 | Bond Future        |        |            | 10.09044  | 70.93940  | 10.15766           | 70.50261           |                   | 14.53      | 0.00                  | 0                | 50,361           |
| R214                      | On | 03/05/2018 | Bond Future        |        |            | 10.15470  | 68.96661  | 10.22389           | 68.52185           |                   | 15.51      | 0.00                  | 0                | 0                |
| <b>Total R214 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>50,361</b>    |
| R214                      | On | 01/02/2018 | Bond Future        | 9.83   | Call       |           |           | 844.34000          | 0.84434            | 979,040           | 14.14      | 0.00                  | 0                | 0                |
| R214                      | On | 01/02/2018 | Bond Future        | 9.83   | Put        |           |           | 3,017.79000        | 3.01779            | 2,715,700         | 14.14      | 0.00                  | 0                | 0                |
| R214                      | On | 01/02/2018 | Bond Future        | 9.84   | Call       |           |           | 865.32000          | 0.86532            | 1,002,470         | 14.14      | 0.00                  | 0                | 0                |
| R214                      | On | 01/02/2018 | Bond Future        | 9.84   | Put        |           |           | 2,970.76000        | 2.97076            | 2,671,120         | 14.14      | 0.00                  | 0                | 0                |
| R214                      | On | 01/02/2018 | Bond Future        | 9.82   | Call       |           |           | 823.70000          | 0.82370            | 955,980           | 14.13      | 0.00                  | 0                | 0                |
| R214                      | On | 01/02/2018 | Bond Future        | 9.82   | Put        |           |           | 3,065.27000        | 3.06527            | 2,760,760         | 14.13      | 0.00                  | 0                | 0                |
| R214                      | On | 03/05/2018 | Bond Future        | 9.98   | Call       |           |           | 2,033.06000        | 2.03306            | 2,220,640         | 15.20      | 0.00                  | 0                | 0                |
| R214                      | On | 03/05/2018 | Bond Future        | 9.98   | Put        |           |           | 3,622.43000        | 3.62243            | 3,365,250         | 15.20      | 0.00                  | 0                | 0                |
| R214                      | On | 03/05/2018 | Bond Future        | 9.99   | Call       |           |           | 2,060.10000        | 2.06010            | 2,249,350         | 15.20      | 0.00                  | 0                | 0                |
| R214                      | On | 03/05/2018 | Bond Future        | 9.99   | Put        |           |           | 3,583.11000        | 3.58311            | 3,327,600         | 15.20      | 0.00                  | 0                | 0                |
| R214                      | On | 03/05/2018 | Bond Future        | 9.97   | Call       |           |           | 2,006.21000        | 2.00621            | 2,192,120         | 15.19      | 0.00                  | 0                | 0                |
| R214                      | On | 03/05/2018 | Bond Future        | 9.97   | Put        |           |           | 3,662.05000        | 3.66205            | 3,403,200         | 15.19      | 0.00                  | 0                | 0                |
| <b>Total R214 Option</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total For R214</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>50,361</b>    |
| <b>Total for Bond</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>878,629,676.68</b> | <b>8,150</b>     | <b>1,106,326</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>         |



| Contract Details                       | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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             |
| 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>      |

| 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 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>      |
| 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>      |
| 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>      |

| 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 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>      |
| <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             |

| 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 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 01/02/2018 GOVI                 |        |            | 570.71500 | 570.71500 | 568.26100          | 568.26100          |                   |            |  | 119,850,150.00        | 21               | 780           |
| GOVI On 03/05/2018 GOVI                 |        |            | 581.36100 | 581.36100 | 578.86400          | 578.86400          |                   |            |  | 0.00                  | 0                | 0             |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>119,850,150.00</b> | <b>21</b>        | <b>780</b>    |
| GOVI On 01/02/2018 GOVI                 | 581.03 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                  | 0                | 0             |
| GOVI On 01/02/2018 GOVI                 | 581.03 | Put        |           |           | 127,690.00000      | 12.76900           | 103,150,000       |            |  | 0.00                  | 0                | 0             |
| GOVI On 01/02/2018 GOVI                 | 581.04 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                  | 0                | 0             |
| GOVI On 01/02/2018 GOVI                 | 581.04 | Put        |           |           | 127,790.00000      | 12.77900           | 103,250,000       |            |  | 0.00                  | 0                | 0             |
| GOVI On 01/02/2018 GOVI                 | 581.02 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                  | 0                | 0             |
| GOVI On 01/02/2018 GOVI                 | 581.02 | Put        |           |           | 127,590.00000      | 12.75900           | 103,050,000       |            |  | 0.00                  | 0                | 0             |
| GOVI On 03/05/2018 GOVI                 | 590.28 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                  | 0                | 0             |
| GOVI On 03/05/2018 GOVI                 | 590.28 | Put        |           |           | 114,160.00000      | 11.41600           | 89,190,000        |            |  | 0.00                  | 0                | 0             |
| GOVI On 03/05/2018 GOVI                 | 590.29 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                  | 0                | 0             |
| GOVI On 03/05/2018 GOVI                 | 590.29 | Put        |           |           | 114,260.00000      | 11.42600           | 89,290,000        |            |  | 0.00                  | 0                | 0             |
| GOVI On 03/05/2018 GOVI                 | 590.27 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                  | 0                | 0             |
| GOVI On 03/05/2018 GOVI                 | 590.27 | Put        |           |           | 114,060.00000      | 11.40600           | 89,090,000        |            |  | 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>119,850,150.00</b> | <b>21</b>        | <b>780</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 GOVI</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>119,850,150.00</b> | <b>21</b>        | <b>780</b>    |
| AL37 On 01/02/2018 Index Future         |        |            | 556.45700 | 556.45700 | 555.65400          | 555.65400          |                   |            |  | 0.00                  | 0                | 0             |
| AL37 On 03/05/2018 Index Future         |        |            | 566.83800 | 566.83800 | 566.02100          | 566.02100          |                   |            |  | 0.00                  | 0                | 0             |
| <b>Total AL37 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For AL37</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| AL7T On 01/02/2018 Index Future         |        |            | 634.36600 | 634.36600 | 632.35900          | 632.35900          |                   |            |  | 0.00                  | 0                | 0             |
| AL7T On 03/05/2018 Index Future         |        |            | 646.20000 | 646.20000 | 644.15800          | 644.15800          |                   |            |  | 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 01/02/2018 Index Future         |        |            | 572.47400 | 572.47400 | 570.02900          | 570.02900          |                   |            |  | 0.00                  | 0                | 762           |
| ALBI On 03/05/2018 Index Future         |        |            | 583.15300 | 583.15300 | 580.66400          | 580.66400          |                   |            |  | 0.00                  | 0                | 0             |
| <b>Total ALBI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>762</b>    |
| <b>Total For ALBI</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>762</b>    |
| IGOV On 01/02/2018 Index Future         |        |            | 241.78600 | 241.78600 | 241.68000          | 241.68000          |                   |            |  | 0.00                  | 0                | 876           |
| IGOV On 03/05/2018 Index Future         |        |            | 246.31700 | 246.31700 | 246.21000          | 246.21000          |                   |            |  | 0.00                  | 0                | 272           |
| <b>Total IGOV Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>1,148</b>  |
| <b>Total For IGOV</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>1,148</b>  |
| <b>Total for Index</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>1,910</b>  |
| JIBAR f On 20/12/2017 Jibar Future      |        |            | 7.25000   | 92.75000  | 7.25000            | 92.75000           |                   |            |  | 0.00                  | 0                | 0             |
| JIBAR f On 17/01/2018 Jibar Future      |        |            | 7.24000   | 92.76000  | 7.24000            | 92.76000           |                   |            |  | 0.00                  | 0                | 0             |
| JIBAR f On 21/02/2018 Jibar Future      |        |            | 7.17000   | 92.83000  | 7.17000            | 92.83000           |                   |            |  | 0.00                  | 0                | 0             |
| JIBAR f On 20/03/2018 Jibar Future      |        |            | 7.15000   | 92.85000  | 7.15000            | 92.85000           |                   |            |  | 0.00                  | 0                | 2,500         |
| JIBAR f On 18/04/2018 Jibar Future      |        |            | 7.14000   | 92.86000  | 7.14000            | 92.86000           |                   |            |  | 0.00                  | 0                | 0             |
| JIBAR f On 20/06/2018 Jibar Future      |        |            | 7.07000   | 92.93000  | 7.07000            | 92.93000           |                   |            |  | 0.00                  | 0                | 0             |
| JIBAR f On 19/09/2018 Jibar Future      |        |            | 7.01000   | 92.99000  | 7.01000            | 92.99000           |                   |            |  | 0.00                  | 0                | 0             |
| JIBAR f On 19/12/2018 Jibar Future      |        |            | 7.01000   | 92.99000  | 7.01000            | 92.99000           |                   |            |  | 0.00                  | 0                | 0             |
| JIBAR f On 20/03/2019 Jibar Future      |        |            | 7.03000   | 92.97000  | 7.03000            | 92.97000           |                   |            |  | 0.00                  | 0                | 0             |
| JIBAR f On 19/06/2019 Jibar Future      |        |            | 7.07000   | 92.93000  | 7.07000            | 92.93000           |                   |            |  | 0.00                  | 0                | 0             |
| <b>Total Jibar Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>2,500</b>  |
| <b>Total For JIBAR FUTURE</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>2,500</b>  |
| <b>Total for Jibar</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>2,500</b>  |
| 10Y ST On 17/12/2025 Interest Rate Swap |        |            | 97.98589  | 97.98589  | 98.07213           | 98.07213           |                   |            |  | 0.00                  | 0                | 0             |
| 10Y ST On 16/03/2026 Interest Rate Swap |        |            | 95.08357  | 95.08357  | 95.16687           | 95.16687           |                   |            |  | 0.00                  | 0                | 0             |
| 10Y ST On 15/06/2026 Interest Rate Swap |        |            | 93.89327  | 93.89327  | 93.97138           | 93.97138           |                   |            |  | 0.00                  | 0                | 0             |
| 10Y ST On 21/09/2026 Interest Rate Swap |        |            | 96.04222  | 96.04222  | 96.11279           | 96.11279           |                   |            |  | 0.00                  | 0                | 0             |
| 10Y ST On 21/12/2026 Interest Rate Swap |        |            | 99.77579  | 99.77579  | 99.83945           | 99.83945           |                   |            |  | 0.00                  | 0                | 0             |
| 10Y ST On 15/03/2027 Interest Rate Swap |        |            | 98.40450  | 98.40450  | 98.46599           | 98.46599           |                   |            |  | 0.00                  | 0                | 0             |
| 10Y ST On 21/06/2027 Interest Rate Swap |        |            | 100.44896 | 100.44896 | 100.50650          | 100.50650          |                   |            |  | 0.00                  | 0                | 0             |
| 10Y ST On 20/09/2027 Interest Rate Swap |        |            | 104.10944 | 104.10944 | 104.16253          | 104.16253          |                   |            |  | 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 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 21/12/2017 Interest Rate Swap |        |            | 99.75948  | 99.75948  | 99.75948           | 99.75948           |                   |            |  | 0.00                  | 0                | 0                |
| 1Y STN On 15/03/2018 Interest Rate Swap |        |            | 99.72542  | 99.72542  | 99.72495           | 99.72495           |                   |            |  | 0.00                  | 0                | 0                |
| 1Y STN On 21/06/2018 Interest Rate Swap |        |            | 99.93173  | 99.93173  | 99.93453           | 99.93453           |                   |            |  | 0.00                  | 0                | 0                |
| 1Y STN On 20/09/2018 Interest Rate Swap |        |            | 100.17950 | 100.17950 | 100.18790          | 100.18790          |                   |            |  | 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 |        |            | 99.79701  | 99.79701  | 99.79701           | 99.79701           |                   |            |  | 0.00                  | 0                | 0                |
| 2Y STN On 16/03/2018 Interest Rate Swap |        |            | 99.00693  | 99.00693  | 99.00653           | 99.00653           |                   |            |  | 0.00                  | 0                | 0                |
| 2Y STN On 15/06/2018 Interest Rate Swap |        |            | 98.62363  | 98.62363  | 98.62641           | 98.62641           |                   |            |  | 0.00                  | 0                | 0                |
| 2Y STN On 21/09/2018 Interest Rate Swap |        |            | 98.64760  | 98.64760  | 98.65612           | 98.65612           |                   |            |  | 0.00                  | 0                | 0                |
| 2Y STN On 21/12/2018 Interest Rate Swap |        |            | 99.16000  | 99.16000  | 99.18000           | 99.18000           |                   |            |  | 0.00                  | 0                | 0                |
| 2Y STN On 15/03/2019 Interest Rate Swap |        |            | 99.66989  | 99.66989  | 99.68953           | 99.68953           |                   |            |  | 0.00                  | 0                | 0                |
| 2Y STN On 21/06/2019 Interest Rate Swap |        |            | 100.19327 | 100.19327 | 100.21732          | 100.21732          |                   |            |  | 0.00                  | 0                | 0                |
| 2Y STN On 20/09/2019 Interest Rate Swap |        |            | 100.74241 | 100.74241 | 100.76830          | 100.76830          |                   |            |  | 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 |        |            | 97.59080  | 97.59080  | 97.66393           | 97.66393           |                   |            |  | 0.00                  | 0                | 0                |
| 5Y STN On 16/03/2021 Interest Rate Swap |        |            | 96.92499  | 96.92499  | 96.99608           | 96.99608           |                   |            |  | 0.00                  | 0                | 0                |
| 5Y STN On 15/06/2021 Interest Rate Swap |        |            | 96.23126  | 96.23126  | 96.29573           | 96.29573           |                   |            |  | 0.00                  | 0                | 0                |
| 5Y STN On 21/09/2021 Interest Rate Swap |        |            | 96.50792  | 96.50792  | 96.56627           | 96.56627           |                   |            |  | 0.00                  | 0                | 0                |
| 5Y STN On 21/12/2021 Interest Rate Swap |        |            | 98.77936  | 98.77936  | 98.83788           | 98.83788           |                   |            |  | 0.00                  | 0                | 51               |
| 5Y STN On 15/03/2022 Interest Rate Swap |        |            | 99.00639  | 99.00639  | 99.07157           | 99.07157           |                   |            |  | 0.00                  | 0                | 0                |
| 5Y STN On 21/06/2022 Interest Rate Swap |        |            | 100.28245 | 100.28245 | 100.35907          | 100.35907          |                   |            |  | 0.00                  | 0                | 0                |
| 5Y STN On 20/09/2022 Interest Rate Swap |        |            | 102.54829 | 102.54829 | 102.63524          | 102.63524          |                   |            |  | 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>998,479,826.68</b> | <b>8,171</b>     | <b>1,111,567</b> |
| AA05 On 22/03/2019 Spot Bond            |        |            | 9.20000   | 101.85223 | 9.20000            | 101.82693          |                   |            |  | 0.00                  | 0                | 0                |
| <b>Total AA05 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total For AA05</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| AA06 On 15/04/2021 Spot Bond            |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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 | 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        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <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   |        |            | 10.38500  | 98.71058  | 10.38500           | 98.68313           |                   |            |  | 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  | 102.05100 | 10.00000           | 102.02500          |                   |            |  | 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>             |
| AB011 On 21/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB011 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB011</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB013 On 21/11/2018 Spot Bond  |        |            | 9.14000   | 99.45482  | 9.14000            | 99.43027           |                   |            |  | 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 19/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 19/11/2019 Spot Bond |        |            | 10.84000  | 100.34174 | 10.84000           | 100.31248          |                   |            |  | 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 05/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>             |
| AB017L On 05/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB017U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB017U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB018L On 04/09/2020 Spot Bond |        |            | 11.37000  | 102.71197 | 11.37000           | 102.68060          |                   |            |  | 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 04/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 03/09/2022 Spot Bond |        |            | 11.81000  | 102.86124 | 11.81000           | 102.82864          |                   |            |  | 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 03/09/2022 Spot Bond |        |            | 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 |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 18.09385  | 100.00000          | 18.06512           |                   |            |  | 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 20/08/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 19.05252  | 100.00000          | 19.01058           |                   |            |  | 0.00        | 0                | 0             |
| <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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| AB029L On 25/05/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB029U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB029U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB030L On 14/08/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB030U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB030U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB031L On 30/09/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB031U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB031U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB032L On 29/09/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB032U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB032U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABC12: On 25/11/2020 Spot Bond  |        |            | 10.00000  | 102.64800 | 10.00000           | 102.62100          |                   |            |  | 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 |        |            | 4.75000   | 4.75000   | 4.75000            | 4.75000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABCPI3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABCPI3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABF19L On 21/04/2022 Spot Bond  |        |            | 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      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total ABF19U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABF19U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN0 On 17/03/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABFN07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN0 On 17/03/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABFN08 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN08</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN0 On 17/03/2026 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>           |
| ABFN1 On 28/10/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>           |
| ABFN1 On 09/04/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>           |
| ABFN1 On 14/05/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 150,000,000        |
| <b>Total ABFN15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,000</b> |
| <b>Total For ABFN15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,000</b> |
| ABFN1 On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABFN16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN1 On 17/05/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 7,000,000          |
| <b>Total ABFN17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,000,000</b>   |
| <b>Total For ABFN17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,000,000</b>   |
| ABFN1 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>           |
| ABFN2 On 30/05/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 7,000,000          |

| 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 ABFN20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>7,000,000</b>   |
| <b>Total For ABFN20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>7,000,000</b>   |
| ABFN2 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABFN21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN2 On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABFN22 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN22</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN2 On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABFN23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN23</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN2 On 17/10/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABFN24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN2 On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABFN25 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN25</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN2 On 17/10/2029 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 280,000,000        | 140,000,000        |
| <b>Total ABFN26 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>280,000,000</b> | <b>140,000,000</b> |
| <b>Total For ABFN26</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>280,000,000</b> | <b>140,000,000</b> |
| ABK1 On 07/11/2018 Spot Bond  |        |            | 9.89000   | 103.61371 | 9.89000            | 103.59515          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            | 9.59000   | 98.65642  | 9.59000            | 98.63163           |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <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            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK4/J On 24/05/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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            | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 4.83000   | 151.59953 | 4.83000            | 151.58125          |                   |            |  | 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 |        |            | 6.20000   | 6.20000   | 6.20000            | 6.20000            |                   |            |  | 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 | 15.94673  | 100.00000          | 15.92118           |                   |            |  | 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 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 |        |            | 7.94000   | 94.37633  | 7.94000            | 94.35973           |                   |            |  | 0.00        | 0                | 0                  |
| <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 | 8.61599   | 100.00000          | 8.60210            |                   |            |  | 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 |        |            | 8.84000   | 95.41924  | 8.84000            | 95.39336           |                   |            |  | 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 | 8.20036   | 100.00000          | 8.18175            |                   |            |  | 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 05/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 684,000,000        |
| <b>Total ABKS1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>684,000,000</b> |
| <b>Total For ABKS1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>684,000,000</b> |
| ABN05 On 18/04/2021 Spot Bond  |        |            | 4.04000   | 183.99253 | 4.04000            | 183.96638          |                   |            |  | 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>           |
| ABN33 On 29/01/2018 Spot Bond  |        |            | 6.76125   | 6.76125   | 6.76125            | 6.76125            |                   |            |  | 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  |        |            | 6.76125   | 6.76125   | 6.76125            | 6.76125            |                   |            |  | 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>           |
| ABN61 On 31/01/2025 Spot Bond  |        |            | 3.79000   | 3.79000   | 3.79000            | 3.79000            |                   |            |  | 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  |        |            | 3.64000   | 3.64000   | 3.64000            | 3.64000            |                   |            |  | 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  |        |            | 3.55000   | 3.55000   | 3.55000            | 3.55000            |                   |            |  | 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  |        |            | 10.27000  | 10.27000  | 10.27000           | 10.27000           |                   |            |  | 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 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>           |
| ABN72 On 17/03/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>           |
| ABN74 On 09/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>           |
| ABN79 On 21/12/2026 Spot Bond |        |            | 10.74000  | 10.74000  | 10.74000           | 10.74000           |                   |            |  | 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 |        |            | 9.51000   | 9.51000   | 9.51000            | 9.51000            |                   |            |  | 0.00        | 0                | 0                  |
| <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>           |
| ABN85 On 05/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 11.28500  | 11.28500  | 11.28500           | 11.28500           |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 7.06500   | 102.83018 | 7.06500            | 102.81068          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABS10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABS10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABS11 On 09/04/2021 Spot Bond |        |            | 9.63500   | 100.77430 | 9.63500            | 100.74825          |                   |            |  | 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 |        |            | 9.66000   | 99.57017  | 9.66000            | 99.54423           |                   |            |  | 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 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   | 100.55519 | 9.20000            | 100.53020          |                   |            |  | 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  |        |            | 10.21500  | 98.55005  | 10.21500           | 98.52292           |                   |            |  | 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  |        |            | 9.47500   | 100.06260 | 9.47500            | 100.03701          |                   |            |  | 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>             |
| ABS15 On 11/11/2022 Spot Bond  |        |            | 9.95000   | 99.81895  | 9.95000            | 99.79219           |                   |            |  | 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  |        |            | 10.18500  | 101.68709 | 10.18500           | 101.65919          |                   |            |  | 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  |        |            | 10.62000  | 100.66491 | 10.62000           | 100.63614          |                   |            |  | 0.00        | 0                | 1,400,000,000        |
| <b>Total ABS17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,400,000,000</b> |
| <b>Total For ABS17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,400,000,000</b> |
| ABS18 On 26/09/2023 Spot Bond  |        |            | 10.12000  | 100.55709 | 10.12000           | 100.52967          |                   |            |  | 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   |        |            | 9.33000   | 97.53103  | 9.33000            | 97.50673           |                   |            |  | 0.00        | 0                | 70,000,000           |
| <b>Total ABS6 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b>    |
| <b>Total For ABS6</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b>    |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 10.63500  | 91.63613  | 10.63500           | 91.60991           |                   |            |  | 0.00        | 0                | 3,860,000,000        |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,860,000,000</b> |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,860,000,000</b> |
| ABS7/F On 11/09/2026 Spot Bond |        |            | 100.00000 | 10.62480  | 100.00000          | 10.60103           |                   |            |  | 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  |        |            | 3.88000   | 3.88000   | 3.88000            | 3.88000            |                   |            |  | 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  |        |            | 3.18000   | 143.47416 | 3.18000            | 143.45723          |                   |            |  | 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 ABSI4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABSI4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABT01L On 12/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABT01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABT01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACIF1L On 08/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <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>      |
| ACL08E On 25/11/2020 Spot Bond |        |            | 10.00000  | 102.64800 | 10.00000           | 102.62100          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL089/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL089/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL09E On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL095 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL095</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL09E On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL097 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL09E On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL10C On 20/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ACL104 On 20/12/2019 Spot Bond |        |            | 9.68000   | 9.68000   | 9.68000            | 9.68000            |                   |            |  | 0.00        | 0                | 0             |
| <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>      |
| ACL127 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ACL14£ On 25/11/2020 Spot Bond |        |            | 10.00000  | 102.64800 | 10.00000           | 102.62100          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ACL16£ On 20/03/2022 Spot Bond |        |            | 10.23000  | 10.23000  | 10.23000           | 10.23000           |                   |            |  | 0.00        | 0                | 0             |
| <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>      |
| ACL16£ On 20/06/2019 Spot Bond |        |            | 9.87000   | 9.87000   | 9.87000            | 9.87000            |                   |            |  | 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>      |
| ACL17£ On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ACL17£ On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ACL18£ On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ACL18£ On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <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>      |
| ACL18£ On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ACL18£ On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ACL196 On 20/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ACL201 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL214 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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>      |
| ACL214 On 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ACL215 On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ACL216 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ACL217 On 11/05/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ACL218 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <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>      |
| ACL220 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ACL221 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ADCB01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCB01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCB0 On 08/03/2018 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| ADCB0 On 08/03/2018 Spot Bond  |        |            | 100.00000 | 98.11320  | 100.00000          | 97.84946           |                   |            |  | 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 04/12/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ADCB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCB2 On 31/07/2018 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AECI00 On 21/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AECI00 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AECI00</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2A: On 18/10/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| AHF2B: On 18/10/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 18/04/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 18/04/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 18/04/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 18/04/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| AHL1A: On 15/04/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AHY2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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  |        |            | 8.86500   | 101.46265 | 8.86500            | 101.43834          |                   |            | 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  |        |            | 10.71000  | 104.91239 | 10.71000           | 104.88233          |                   |            | 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  |        |            | 10.23500  | 95.45884  | 10.23500           | 95.43253           |                   |            | 0.00        | 0                | 0             |
| <b>Total AIR04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AIR04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AIR04U On 26/10/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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  |        |            | 11.28000  | 91.58665  | 11.28000           | 91.55890           |                   |            | 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 |        |            | 3.95000   | 169.00839 | 3.95000            | 168.98479          |                   |            | 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>      |
| APF02 On 26/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total APF03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF04 On 21/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| APF05 On 24/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total APF05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF05</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| APF06 On 24/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total APF06 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF06</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS116L On 18/01/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 20/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>      |
| AS221L On 27/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total AS221U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS221U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS224L On 24/04/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total AS224U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS224U</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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |
| ASN014: On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |
| ASN022: On 07/12/2033 Spot Bond |        |            | 3.80000   | 227.73843 | 3.80000            | 227.70763          |                   |            |  | 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>          |
| ASN028: On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |
| ASN034: On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |
| ASN036: On 10/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 90,000,000        | 30,000,000        |
| <b>Total ASN036 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>90,000,000</b> | <b>30,000,000</b> |
| <b>Total For ASN036</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>90,000,000</b> | <b>30,000,000</b> |
| ASN037: On 07/12/2033 Spot Bond |        |            | 3.81500   | 203.10041 | 3.81500            | 203.07289          |                   |            |  | 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>          |
| ASN041: On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |
| ASN048: On 12/03/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |
| ASN051: On 19/03/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |
| ASN057: On 16/04/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |
| ASN058: On 22/04/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| ASN05: On 28/04/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 800,000,000        | 200,000,000        |
| <b>Total ASN061 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>800,000,000</b> | <b>200,000,000</b> |
| <b>Total For ASN061</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>800,000,000</b> | <b>200,000,000</b> |
| ASN06: On 14/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ASN066 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN066</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN06: On 15/06/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 02/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>           |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| ASN08: On 20/06/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 57,200,000         | 24,900,000         |
| <b>Total ASN083 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>57,200,000</b>  | <b>24,900,000</b>  |
| <b>Total For ASN083</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>57,200,000</b>  | <b>24,900,000</b>  |
| ASN08: On 03/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN084 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN084</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN08: On 25/09/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>           |
| ASN09: On 08/10/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>           |
| ASN09: On 16/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 10/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 07/03/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 830,000,000        | 210,000,000        |
| <b>Total ASN113 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>830,000,000</b> | <b>210,000,000</b> |
| <b>Total For ASN113</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>830,000,000</b> | <b>210,000,000</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN114 On 03/12/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ASN121 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ASN125 On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ASN128 On 24/02/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN129 On 24/02/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN130 On 24/02/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN131 On 03/03/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ASN132 On 03/03/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ASN134 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ASN135 On 05/03/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| ASN13( On 31/12/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 3.91000   | 142.29387 | 3.91000            | 142.27432          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>           |
| ASN14( On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 830,000,000        | 210,000,000        |
| <b>Total ASN146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>830,000,000</b> | <b>210,000,000</b> |
| <b>Total For ASN146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>830,000,000</b> | <b>210,000,000</b> |
| ASN14( On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 3.95500   | 142.04781 | 3.95500            | 142.02811          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 02/06/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 520,000,000        | 140,000,000        |
| <b>Total ASN152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>520,000,000</b> | <b>140,000,000</b> |
| <b>Total For ASN152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>520,000,000</b> | <b>140,000,000</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     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| ASN15: On 31/03/2028 Spot Bond |        |            | 4.54000   | 154.63212 | 4.54000            | 154.60808          |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>          |
| ASN15: On 27/07/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 35,000,000        |
| <b>Total ASN165 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>35,000,000</b> |
| <b>Total For ASN165</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>35,000,000</b> |
| ASN17: On 22/11/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 02/12/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN17: On 23/12/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 30/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN17: On 25/02/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| ASN18: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 25/04/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN18: On 05/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN189 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN189</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN19: On 12/06/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN19: On 15/06/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN19: On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN19: On 12/07/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN19: On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN19: On 31/01/2038 Spot Bond |        |            | 4.13000   | 100.05608 | 4.13000            | 100.04173          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN195</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      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| ASN19( On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN19( On 09/04/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN19( On 04/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN19( On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN20( On 25/07/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN20( On 21/07/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN20( On 18/07/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN20( On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN20( On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 230,000,000        |
| <b>Total ASN204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>230,000,000</b> |
| <b>Total For ASN204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>230,000,000</b> |
| ASN20( On 25/08/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN20( On 24/08/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN20( On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN209</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN21( On 28/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN210 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN210</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21( On 05/03/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN211 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN211</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21( On 02/09/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN212 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN212</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21( On 01/09/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN213 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN213</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21( On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN214 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN214</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21( On 14/09/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN215 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN215</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21( On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN216 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN216</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21( On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN217 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN217</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21( On 19/09/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN218 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN218</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21( On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN219 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN219</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN22( On 22/09/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN220 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN220</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN22( On 13/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN222 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN222</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN22: On 25/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN223 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN223</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN22: On 25/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN225 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN225</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN22: On 02/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN227 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN227</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN22: On 01/11/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN228 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN228</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN22: On 10/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN229 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN229</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN23: On 10/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN230 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN230</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN23: On 17/11/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN231 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN231</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN23: On 28/05/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN232 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN232</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN23: On 29/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN234 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN234</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN38: On 20/12/2017 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| ASN50I On 16/03/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>             |
| ASN75I On 20/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>             |
| ASN89I On 02/10/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            | 9.24000   | 102.05671 | 9.24000            | 102.03139          |                   |            |  | 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>             |
| BAW17 On 05/12/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 90,000,000        | 145,000,000          |
| <b>Total BAW17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>90,000,000</b> | <b>145,000,000</b>   |
| <b>Total For BAW17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>90,000,000</b> | <b>145,000,000</b>   |
| BAW17 On 05/12/2018 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            | 10.08500  | 98.56339  | 10.08500           | 98.53690           |                   |            |  | 0.00        | 0                 | 1,000,000,000        |
| <b>Total BAW19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>1,000,000,000</b> |
| <b>Total For BAW19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>1,000,000,000</b> |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 10.18500  | 98.67428  | 10.18500           | 98.64721           |                   |            |  | 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   | 101.70386 | 9.30000            | 101.67833          |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| BAW24 On 30/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                  | 17,200,000        |
| <b>Total BAW24 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>17,200,000</b> |
| <b>Total For BAW24</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>17,200,000</b> |
| BAW25 On 08/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 288,000,000        | 96,000,000        |
| <b>Total BAW25 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>288,000,000</b> | <b>96,000,000</b> |
| <b>Total For BAW25</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>288,000,000</b> | <b>96,000,000</b> |
| BAW26 On 11/05/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                 |
| <b>Total BAW26U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For BAW26U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| BAW27 On 11/05/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                 |
| <b>Total BAW27U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For BAW27U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| BAW28 On 06/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                  | 0                 |
| <b>Total BAW28 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For BAW28</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| BAYA31 On 31/12/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>          |
| BAYA33 On 31/03/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| BAYA54 On 30/09/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| BAYA57 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| BAYA58 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA58 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA58</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA59 On 30/06/2022 Spot Bond |        |            | 13.79000  | 103.35110 | 13.79000           | 103.31365          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA59 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA59</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA60 On 30/06/2020 Spot Bond |        |            | 13.13500  | 13.13500  | 13.13500           | 13.13500           |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA60 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA60</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA61 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA61 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA61</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB05 On 30/06/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BAYB06 On 31/12/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| BAYB08 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| BAYB11 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD1U On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>      |
| BC122 On 24/05/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total BC122 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC122</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ10 On 12/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| BCJ12 On 23/03/2018 Spot Bond  |        |            | 8.05000   | 100.40324 | 8.05000            | 100.38163          |                   |            | 0.00        | 0                | 0                  |
| <b>Total BCJ12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BCJ12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BCJ13 On 20/04/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 750,000,000        |
| <b>Total BCJ13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>750,000,000</b> |
| <b>Total For BCJ13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>750,000,000</b> |
| BCJ14 On 09/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0                  |
| <b>Total BCJ14 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BCJ14</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BCJ15 On 09/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0                  |
| <b>Total BCJ15 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BCJ15</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BD0205 On 28/04/2028 Spot Bond |        |            | 9.35500   | 9.35500   | 9.35500            | 9.35500            |                   |            | 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 |        |            | 9.35500   | 9.35500   | 9.35500            | 9.35500            |                   |            | 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 |        |            | 9.74000   | 9.74000   | 9.74000            | 9.74000            |                   |            | 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>           |
| BD302U On 18/04/2028 Spot Bond |        |            | 100.00000 | 9.65440   | 100.00000          | 9.61770            |                   |            | 0.00        | 0                | 0                  |
| <b>Total BD302U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BD302U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BEER02 On 28/03/2018 Spot Bond |        |            | 8.49000   | 100.81877 | 8.49000            | 100.79594          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 21/11/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded  | Open Interest     |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-------------------|
| BG1C2 On 21/11/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 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>          |
| BG1D2 On 21/11/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 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>          |
| BG1E2 On 21/11/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 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>          |
| BG1F2 On 21/11/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 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>          |
| BGL01 On 19/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                           | 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 |        |            | 10.38000  | 101.14188 | 10.38000           | 101.11360          |                   |                           | 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 05/02/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total BGL03 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For BGL03</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| BGL04 On 05/02/2020 Spot Bond |        |            | 10.83000  | 101.71302 | 10.83000           | 101.68388          |                   |                           | 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 04/09/2020 Spot Bond |        |            | 11.73500  | 101.87175 | 11.73500           | 101.83967          |                   | 117,350,000,000.00        |             | 10,000,000        | 10,000,000        |
| <b>Total BGL05 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>117,350,000,000.00</b> |             | <b>10,000,000</b> | <b>10,000,000</b> |
| <b>Total For BGL05</b>        |        |            |           |           |                    |                    |                   | <b>117,350,000,000.00</b> |             | <b>10,000,000</b> | <b>10,000,000</b> |
| BGL06 On 04/09/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                           | 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 03/09/2022 Spot Bond |        |            | 11.66000  | 103.39762 | 11.66000           | 103.36525          |                   |                           | 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 03/09/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                           | 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>          |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| BGL09 On 29/09/2020 Spot Bond |        |            | 11.73500  | 101.16076 | 11.73500           | 101.12890          |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            | 12.11500  | 101.42517 | 12.11500           | 101.40299          |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 17,300,000        |
| <b>Total BGL12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>17,300,000</b> |
| <b>Total For BGL12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>17,300,000</b> |
| BGL13 On 20/08/2021 Spot Bond |        |            | 11.33500  | 104.44816 | 11.33500           | 104.41688          |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 7,000,000         |
| <b>Total BGL15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,000,000</b>  |
| <b>Total For BGL15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,000,000</b>  |
| BGL16 On 25/05/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0                 |
| <b>Total BGL16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BGL16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BGL17 On 14/08/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0                 |
| <b>Total BGL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BGL17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BGL18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0                 |
| <b>Total BGL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BGL18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BGL19 On 29/09/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0                 |
| <b>Total BGL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BGL19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BGR04 On 28/02/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| BGT01 On 12/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BGT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BGT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BID05 On 30/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            | 9.14000   | 103.30216 | 9.14000            | 103.27694          |                   |            |  | 0.00        | 0                | 2,200,000,000        |
| <b>Total BID06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,200,000,000</b> |
| <b>Total For BID06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,200,000,000</b> |
| BID07 On 30/06/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 11,500,000           |
| <b>Total BID07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>11,500,000</b>    |
| <b>Total For BID07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>11,500,000</b>    |
| BID08 On 30/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BID08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BID08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BPPF01 On 22/03/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| BPPF03 On 17/09/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BPPF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BPPF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BPPF04 On 15/09/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BPPF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BPPF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BPPF05 On 24/10/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BPPF05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BPPF05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BS2A1U On 01/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BS2A1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BS2A1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BS2A2U On 01/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BS2A2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BS2A2U</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BS2B11 On 01/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total BS2B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BS2B1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BS2C11 On 01/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total BS2C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BS2C1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BSR17 On 19/06/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| BTC188 On 04/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC188 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC188</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC189 On 12/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC189 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC189</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC190 On 09/01/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC190 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC190</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC191 On 12/01/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC191 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC191</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC192 On 17/01/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC192 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC192</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC193 On 22/01/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC193 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC193</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC194 On 07/02/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC194 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC194</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC195 On 15/02/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC195 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC195</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZ18 On 27/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BWZ20 On 27/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total BWZ20A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZ20A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZJ1 On 19/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| BWZJ1 On 10/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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  |        |            | 15.44000  | 99.77623  | 15.44000           | 99.73524           |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| CBL14 On 01/02/2019 Spot Bond |        |            | 13.24000  | 102.01180 | 13.24000           | 101.97626          |                   |                             | 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>           |
| CBL17 On 23/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 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 |        |            | 12.74000  | 100.42841 | 12.74000           | 100.39472          |                   |                             | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total CBL20 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CBL20</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CBL22 On 06/05/2020 Spot Bond |        |            | 10.43500  | 96.51189  | 10.43500           | 96.48478           |                   |                             | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total CBL23 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CBL23</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CBL24 On 02/11/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00        | 120,000,000        | 60,000,000         |
| <b>Total CBL24 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>120,000,000</b> | <b>60,000,000</b>  |
| <b>Total For CBL24</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>120,000,000</b> | <b>60,000,000</b>  |
| CBL25 On 06/05/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 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 |        |            | 10.73500  | 101.80317 | 10.73500           | 101.77377          |                   |                             | 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>           |
| CBL27 On 12/05/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total CBL27 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CBL27</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CCT01 On 23/06/2023 Spot Bond |        |            | 11.16000  | 111.23816 | 11.16000           | 111.20515          |                   |                             | 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 |        |            | 10.58500  | 110.21891 | 10.58500           | 110.18785          |                   | 8,468,000,000,000.00        | 0.00        | 800,000,000        | 400,000,000        |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>8,468,000,000,000.00</b> |             | <b>800,000,000</b> | <b>400,000,000</b> |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   | <b>8,468,000,000,000.00</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     |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| CCT03 On 15/03/2025 Spot Bond |        |            | 10.93500  | 103.44802 | 10.93500           | 103.41761          |                   |            | 0.00        | 0                | 60,000,000        |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>60,000,000</b> |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>60,000,000</b> |
| CCT04 On 17/07/2027 Spot Bond |        |            | 10.66500  | 99.47856  | 10.66500           | 99.42379           |                   |            | 0.00        | 0                | 0                 |
| <b>Total CCT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CCT04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR14 On 13/02/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>          |
| CGR14 On 25/11/2020 Spot Bond |        |            | 10.00000  | 102.64760 | 10.00000           | 102.62070          |                   |            | 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>          |
| CGR18 On 04/05/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0                 |
| <b>Total CGR23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR24 On 08/02/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>          |
| CGR27 On 25/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>          |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| CGR28 On 08/02/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |
| CGR31 On 27/06/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CGR31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR32 On 21/07/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CGR32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR33 On 22/09/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 43,000,000        |
| <b>Total CGR33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>43,000,000</b> |
| <b>Total For CGR33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>43,000,000</b> |
| CGR34 On 21/09/2018 Spot Bond |        |            | 8.38800   | 8.38800   | 8.38800            | 8.38800            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CGR34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR35 On 28/02/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CGR35U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR35U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR36 On 02/10/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CGR36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CIG04 On 30/06/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CIG09L On 07/06/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| CIG12 On 29/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000          | 100.00000          |                   |            | 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 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>      |
| CLN18 On 01/07/2021 Spot Bond  |        |            | 10.11000  | 104.18579 | 10.11000           | 104.15787          |                   |            | 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>      |
| CLN19 On 29/08/2021 Spot Bond  |        |            | 3.14000   | 141.23840 | 3.14000            | 141.22180          |                   |            | 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>      |
| CLN19 On 13/09/2021 Spot Bond  |        |            | 3.88000   | 3.88000   | 3.88000            | 3.88000            |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN23( On 25/11/2020 Spot Bond |        |            | 10.00000  | 102.64800 | 10.00000           | 102.62100          |                   |            |  | 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>      |
| CLN23( On 25/11/2020 Spot Bond |        |            | 10.00000  | 102.64800 | 10.00000           | 102.62100          |                   |            |  | 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>      |
| CLN24( On 24/02/2019 Spot Bond |        |            | 13.50000  | 97.91086  | 13.50000           | 97.87611           |                   |            |  | 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>      |
| CLN24( On 24/02/2018 Spot Bond |        |            | 9.35000   | 102.44438 | 9.35000            | 102.41870          |                   |            |  | 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 |        |            | 9.67000   | 101.70886 | 9.67000            | 101.68233          |                   |            |  | 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>      |
| CLN29( On 25/11/2020 Spot Bond |        |            | 10.00000  | 102.64800 | 10.00000           | 102.62100          |                   |            |  | 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>      |
| CLN29( On 20/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN30( On 20/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN30( On 20/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN30( On 20/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN30( On 20/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN30( On 20/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN313 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            | 11.55000  | 93.01280  | 11.55000           | 92.98395           |                   |            | 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 |        |            | 12.07000  | 94.27979  | 12.07000           | 94.24928           |                   |            | 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>      |
| CLN317 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| CLN320 On 30/04/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| CLN321 On 30/04/2018 Spot Bond |        |            | 8.80500   | 100.75663 | 8.80500            | 100.73318          |                   |            | 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>      |
| CLN325 On 20/06/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| CLN326 On 20/06/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN326 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN326</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN327 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| CLN328 On 20/06/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| CLN332 On 20/06/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN337 On 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN340 On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN343 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN344 On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN345 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN350 On 28/10/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN358 On 30/04/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN360 On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 10.73000  | 101.25611 | 10.73000           | 101.22687          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 12.87000  | 102.99850 | 12.87000           | 102.96302          |                   |            |  | 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>      |



| 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 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 12.90000  | 103.28843 | 12.90000           | 103.25335          |                   |            |  | 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>      |
| CLN369 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN371 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN372 On 20/09/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN373 On 20/09/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN374 On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN376 On 20/03/2021 Spot Bond |        |            | 10.13500  | 101.23527 | 10.13500           | 101.20763          |                   |            |  | 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>      |
| CLN378 On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN379 On 20/03/2024 Spot Bond |        |            | 10.98000  | 100.14531 | 10.98000           | 100.11574          |                   |            |  | 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>      |
| CLN380 On 20/09/2024 Spot Bond |        |            | 11.00000  | 102.15264 | 11.00000           | 102.12243          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN382 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN384 On 20/09/2024 Spot Bond |        |            | 12.66000  | 99.55499  | 12.66000           | 99.52123           |                   |            |  | 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>      |
| CLN385 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN386 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN387 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN387</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN388 On 20/09/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN393 On 20/12/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN399 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN404 On 21/02/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN407 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN407</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN409 On 18/07/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN413 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN413</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN415 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN417 On 20/09/2020 Spot Bond |        |            | 4.00000   | 100.79084 | 4.00000            | 100.77981          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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   | 7.01000   | 7.01000            | 7.01000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN425 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN425</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN426 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN426 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN426</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN427 On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN429 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| CLN436 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN437 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN437</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN439 On 03/02/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| CLN444 On 23/05/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN44: On 24/05/2021 Spot Bond |        |            | 10.38500  | 102.95956 | 10.38500           | 102.93076          |                   |            |  | 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>      |
| CLN45: On 31/01/2022 Spot Bond |        |            | 4.58000   | 138.68110 | 4.58000            | 138.65957          |                   |            |  | 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>      |
| CLN45: On 31/01/2025 Spot Bond |        |            | 6.64000   | 99.19626  | 6.64000            | 99.17545           |                   |            |  | 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>      |
| CLN45: On 31/01/2025 Spot Bond |        |            | 6.28000   | 101.49244 | 6.28000            | 101.47212          |                   |            |  | 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>      |
| CLN45: On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN45: On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN45: On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN45: On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN46: On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN46: On 15/02/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN46: On 16/02/2022 Spot Bond |        |            | 11.30500  | 102.34009 | 11.30500           | 102.30951          |                   |            |  | 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>      |
| CLN46: On 23/02/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 10.48000  | 100.69375 | 10.48000           | 100.66535          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN465 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN465</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN466 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| CLN469 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN469 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN469</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN470 On 07/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN470 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN470</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN471 On 17/05/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN471 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN471</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN472 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN472 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN472</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN473 On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN473 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN473</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN474 On 05/10/2022 Spot Bond |        |            | 10.68000  | 10.68000  | 10.68000           | 10.68000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN474 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN474</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN475 On 23/06/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN475 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN475</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN476 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN476 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN476</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN477 On 29/11/2021 Spot Bond |        |            | 100.00000 | 12.97385  | 100.00000          | 12.94482           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN477 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN477</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN478 On 05/10/2022 Spot Bond |        |            | 10.53500  | 98.77409  | 10.53500           | 98.74623           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN478 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN478</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN479 On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN479 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN479</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN480 On 01/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN481 On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN481 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN481</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN482 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN482 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN482</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN483 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN483 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN483</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN484 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN484 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN484</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN485 On 02/12/2021 Spot Bond |        |            | 10.23500  | 98.11775  | 10.23500           | 98.08489           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN485 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN485</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN486 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN486 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN486</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN487 On 07/12/2021 Spot Bond |        |            | 13.16000  | 98.15344  | 13.16000           | 98.10877           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN487 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN487</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN488 On 28/07/2022 Spot Bond |        |            | 9.96000   | 98.64185  | 9.96000            | 98.59096           |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN488 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN488</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN489 On 28/03/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN489 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN489</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN490 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN490 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN490</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN491 On 07/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN491 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN491</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN492 On 30/09/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN492 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN492</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN493 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN493 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN493</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN494 On 07/12/2017 Spot Bond |        |            | 12.73500  | 99.79109  | 12.73500           | 99.75636           |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN494 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN494</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN495 On 29/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN495 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN495</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN496 On 04/09/2024 Spot Bond |        |            | 10.96000  | 105.71875 | 10.96000           | 105.65803          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN496 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN496</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN497 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN497 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN497</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN498 On 08/06/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN498 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN498</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN499 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN499 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN499</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN50( On 10/10/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN500 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN500</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50 On 11/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50 On 11/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN502 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN502</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50 On 20/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN503 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN503</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50 On 11/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN504 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN504</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50 On 24/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN505 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN505</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50 On 30/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN506 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN506</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50 On 20/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN507 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN507</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50 On 24/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN508 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN508</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN55 On 18/04/2028 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            | 9.74000   | 90.52977  | 9.74000            | 90.50611           |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| CLN88 On 28/04/2028 Spot Bond  |        |            | 9.35500   | 9.35500   | 9.35500            | 9.35500            |                   |                              | 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  |        |            | 9.35500   | 9.35500   | 9.35500            | 9.35500            |                   |                              | 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>      |
| CLNF11 On 20/03/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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>      |
| CLNF16 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total CLNF16 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For CLNF16</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| COJ04 On 05/06/2018 Spot Bond  |        |            | 8.44000   | 100.17811 | 8.44000            | 100.15549          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total COJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For COJ04</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 9.88000   | 109.57117 | 9.88000            | 109.54230          |                   | 19,760,000,000,000.00        | 2,000,000,000        | 1,000,000,000        |               |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>19,760,000,000,000.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |               |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   | <b>19,760,000,000,000.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |               |
| COJ07 On 23/03/2021 Spot Bond  |        |            | 10.34500  | 103.21611 | 10.34500           | 103.18736          |                   | 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>             |               |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 10.93500  | 107.89791 | 10.93500           | 107.86652          |                   | 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>             |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-----------------------|
| COJG0 On 09/06/2024 Spot Bond  |        |            | 10.62000  | 97.75011  | 10.62000           | 97.72248           |                   |                             | 0.00        | 0                  | 650,000,000           |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>650,000,000</b>    |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>650,000,000</b>    |
| COT01 On 03/04/2023 Spot Bond  |        |            | 10.79500  | 94.74662  | 10.79500           | 94.71926           |                   |                             | 0.00        | 0                  | 16,600,000,000        |
| <b>Total COT01 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>16,600,000,000</b> |
| <b>Total For COT01</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>16,600,000,000</b> |
| COT02 On 03/04/2028 Spot Bond  |        |            | 12.06500  | 90.76722  | 12.06500           | 90.73801           |                   | 4,826,000,000,000.00        |             | 400,000,000        | 100,000,000           |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>4,826,000,000,000.00</b> |             | <b>400,000,000</b> | <b>100,000,000</b>    |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   | <b>4,826,000,000,000.00</b> |             | <b>400,000,000</b> | <b>100,000,000</b>    |
| COT03 On 05/06/2028 Spot Bond  |        |            | 12.08500  | 84.50625  | 12.08500           | 84.47916           |                   |                             | 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>              |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 12.43500  | 95.89428  | 12.43500           | 95.86285           |                   |                             | 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>              |
| CS001 On 31/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total CS001 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For CS001</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| CS002 On 17/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total CS002 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For CS002</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| CS003 On 12/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total CS003 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For CS003</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| CSA04I On 06/06/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total CSA04U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For CSA04U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| CSD04I On 06/06/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total CSD04U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For CSD04U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| DEN38I On 10/06/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 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>              |
| DEN40I On 10/06/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 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>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded  | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|-------------------|---------------|
| DENG7 On 04/12/2017 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00               | 0                 | 0             |
| <b>Total DENG72 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| <b>Total For DENG72</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| DENG7 On 21/09/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00               | 0                 | 0             |
| <b>Total DENG73 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| <b>Total For DENG73</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| DENG7 On 28/09/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00               | 0                 | 0             |
| <b>Total DENG74 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| <b>Total For DENG74</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| DOL00: On 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 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>      |
| DOL00: On 24/01/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 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>      |
| DOL00: On 20/12/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 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>      |
| DOL01: On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00               | 0                 | 0             |
| <b>Total DOL012 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| <b>Total For DOL012</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| DSY01 On 21/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00               | 0                 | 0             |
| <b>Total DSY01 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| <b>Total For DSY01</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| DSY02 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00               | 0                 | 0             |
| <b>Total DSY02 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| <b>Total For DSY02</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| DSY03 On 21/11/2024 Spot Bond  |        |            | 10.40500  | 10.40500  | 10.40500           | 10.40500           |                   |                             | 0.00               | 0                 | 0             |
| <b>Total DSY03 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| <b>Total For DSY03</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| DV2021 On 18/06/2021 Spot Bond |        |            | 9.90500   | 101.52219 | 9.90500            | 101.49538          |                   |                             | 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   |        |            | 9.17000   | 103.49728 | 9.17000            | 103.47206          |                   | 1,061,603,564,000.00        | 115,769,200        | 50,000,000        |               |
| <b>Total DV22 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>1,061,603,564,000.00</b> | <b>115,769,200</b> | <b>50,000,000</b> |               |
| <b>Total For DV22</b>          |        |            |           |           |                    |                    |                   | <b>1,061,603,564,000.00</b> | <b>115,769,200</b> | <b>50,000,000</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         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-----------------------|
| DV22/R On 07/02/2020 Spot Bond |        |            | 100.00000 | 27.59978  | 100.00000          | 27.53903           |                   |                           | 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   |        |            | 9.91000   | 102.93956 | 9.91000            | 102.91251          |                   | 160,082,176,000.00        |             | 16,153,600        | 12,305,832,000        |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>160,082,176,000.00</b> |             | <b>16,153,600</b> | <b>12,305,832,000</b> |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   | <b>160,082,176,000.00</b> |             | <b>16,153,600</b> | <b>12,305,832,000</b> |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 13.64150  | 100.00000          | 13.61147           |                   | 0.00                      |             | 0                 | 0                     |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 13.64150  | 100.00000          | 13.61147           |                   | 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   |        |            | 10.33000  | 99.85243  | 10.33000           | 99.82512           |                   | 0.00                      |             | 0                 | 0                     |
| <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   | 102.73669 | 9.69000            | 102.71029          |                   | 0.00                      |             | 0                 | 0                     |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 102.73669 | 9.69000            | 102.71029          |                   | 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   |        |            | 11.68000  | 93.10658  | 11.68000           | 93.07787           |                   | 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  | 102.85128 | 10.10000           | 102.82375          |                   | 0.00                      |             | 0                 | 0                     |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 102.85128 | 10.10000           | 102.82375          |                   | 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 19/02/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   | 0.00                      |             | 0                 | 0                     |
| <b>Total DVC028 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>              |
| <b>Total For DVC028</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>              |
| DVC02 On 29/08/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   | 0.00                      |             | 0                 | 0                     |
| <b>Total DVC029 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>              |
| <b>Total For DVC029</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>              |
| DVC03 On 23/10/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   | 0.00                      |             | 0                 | 0                     |
| <b>Total DVC030 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>              |
| <b>Total For DVC030</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>              |
| DVC26 On 29/11/2017 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   | 0.00                      |             | 0                 | 0                     |
| <b>Total DVC26 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>              |
| <b>Total For DVC26</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>              |
| DVF18 On 30/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   | 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 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  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00               | 0                  | 0                 |
| <b>Total DVF20 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>          |
| <b>Total For DVF20</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>          |
| DVF20i On 28/03/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00               | 0                  | 0                 |
| <b>Total DVF20B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>          |
| <b>Total For DVF20B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>          |
| DVF20i On 31/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00               | 0                  | 0                 |
| <b>Total DVF20C SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>          |
| <b>Total For DVF20C</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>          |
| DVF20i On 23/10/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00               | 0                  | 0                 |
| <b>Total DVF20D SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>          |
| <b>Total For DVF20D</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>          |
| DVF21 On 29/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 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>          |
| DVF22i On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00               | 0                  | 80,000,000        |
| <b>Total DVF22B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>80,000,000</b> |
| <b>Total For DVF22B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>80,000,000</b> |
| DVF22i On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00               | 0                  | 0                 |
| <b>Total DVF22C SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>          |
| <b>Total For DVF22C</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>          |
| DVF24 On 23/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00               | 0                  | 0                 |
| <b>Total DVF24 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>          |
| <b>Total For DVF24</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>          |
| E170 On 01/08/2020 Spot Bond   |        |            | 8.98000   | 114.96011 | 8.98000            | 114.93266          |                   | 3,953,804,200,000.00        | 440,290,000        | 200,000,000        |                   |
| <b>Total E170 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>3,953,804,200,000.00</b> | <b>440,290,000</b> | <b>200,000,000</b> |                   |
| <b>Total For E170</b>          |        |            |           |           |                    |                    |                   | <b>3,953,804,200,000.00</b> | <b>440,290,000</b> | <b>200,000,000</b> |                   |
| E170/R On 01/08/2020 Spot Bond |        |            | 100.00000 | 27.60034  | 100.00000          | 27.53958           |                   | 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 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   |        |            | 9.69000   | 101.97107 | 9.69000            | 101.94442          |                   |            |  | 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   |        |            | 9.94500   | 101.40476 | 9.94500            | 101.37758          |                   |            |  | 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   |        |            | 10.27000  | 100.65803 | 10.27000           | 100.63019          |                   |            |  | 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   |        |            | 4.06000   | 99.67622  | 4.06000            | 99.66194           |                   |            |  | 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>      |
| EL037 On 31/01/2037 Spot Bond   |        |            | 3.77000   | 93.00052  | 3.77000            | 92.98807           |                   |            |  | 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   | 116.92075 | 2.25000            | 116.90987          |                   |            |  | 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    |        |            | 3.62000   | 123.10546 | 3.62000            | 123.08930          |                   |            |  | 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    |        |            | 3.63000   | 109.68808 | 3.63000            | 109.67362          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EL29 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EL29</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL30 On 29/07/2030 Spot Bond    |        |            | 3.65000   | 109.18936 | 3.65000            | 109.17511          |                   |            |  | 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    |        |            | 3.70500   | 99.67436  | 3.70500            | 99.66114           |                   |            |  | 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    |        |            | 3.74000   | 94.27036  | 3.74000            | 94.25783           |                   |            |  | 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   | 116.92075 | 2.25000            | 116.90987          |                   |            |  | 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 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  |        |            | 9.93500   | 105.01699 | 9.93500            | 104.98933          |                   |            |  | 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  |        |            | 10.01500  | 104.29493 | 10.01500           | 104.26678          |                   |            |  | 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  |        |            | 11.13500  | 95.84523  | 11.13500           | 95.81655           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM04 On 16/05/2028 Spot Bond  |        |            | 11.48000  | 11.48000  | 11.48000           | 11.48000           |                   |            |  | 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  |        |            | 11.73000  | 11.73000  | 11.73000           | 11.73000           |                   |            |  | 0.00        | 0                | 1,999,999,800        |
| <b>Total EMM05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,999,999,800</b> |
| <b>Total For EMM05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,999,999,800</b> |
| EMM06 On 23/06/2025 Spot Bond  |        |            | 11.23500  | 99.56354  | 11.23500           | 99.53381           |                   |            |  | 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>             |
| EMM07 On 10/07/2027 Spot Bond  |        |            | 11.08500  | 100.80288 | 11.08500           | 100.77332          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM07 On 17/07/2032 Spot Bond  |        |            | 11.74000  | 99.77142  | 11.74000           | 99.71124           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM07P SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM07P</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF002 On 28/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| EPF006 On 19/08/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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>           |
| EPF008 On 30/03/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 614,450,000        |
| <b>Total EPF009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>614,450,000</b> |
| <b>Total For EPF009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>614,450,000</b> |
| EPF009 On 07/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>           |
| EPF010 On 12/06/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total EPF011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EPF011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EPF011 On 06/11/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total EPF012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EPF012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EPF012 On 01/09/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total EPF01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EPF01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EPF01U On 01/09/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total EPF02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EPF02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EPF02U On 28/09/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total EPF03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EPF03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EPF03U On 02/03/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total EPFC30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EPFC30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EPFC30 On 06/03/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total EPFC33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EPFC33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EPFC33 On 06/09/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total EPFC34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EPFC34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EPFC34 On 03/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total EPFC35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EPFC35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EPFC35 On 06/11/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 EPFC36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For EPFC36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| EQS05 On 25/04/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 54,400,000        |
| <b>Total EQS05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>54,400,000</b> |
| <b>Total For EQS05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>54,400,000</b> |
| EQS06 On 09/04/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            | 12.74000  | 99.83241  | 12.74000           | 99.79908           |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| EQS08 On 04/10/2018 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>          |
| EQS10 On 28/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total EQS10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For EQS10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| EQS11 On 20/09/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total EQS11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For EQS11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ERS3B On 17/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 17/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 17/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 17/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| ERSA1: On 25/11/2020 Spot Bond |        |            | 10.00000  | 102.64800 | 10.00000           | 102.62100          |                   |                              | 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 17/08/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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>      |
| ERSA2' On 17/08/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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 17/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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 17/05/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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 17/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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>      |
| ERSA2: On 17/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total ERSA24 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA24</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| ERSA2 On 17/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total ERSA25 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA25</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| ES18 On 20/04/2018 Spot Bond   |        |            | 8.66000   | 101.26145 | 8.66000            | 101.23821          |                   | 585,416,000,000,000.00       | 67,600,000,000        | 45,600,000,000        |               |
| <b>Total ES18 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>15,416,000,000,000.00</b> | <b>67,600,000,000</b> | <b>45,600,000,000</b> |               |
| <b>Total For ES18</b>          |        |            |           |           |                    |                    |                   | <b>15,416,000,000,000.00</b> | <b>67,600,000,000</b> | <b>45,600,000,000</b> |               |
| ES18/R On 20/04/2018 Spot Bond |        |            | 9.25000   | 101.04015 | 9.25000            | 101.01543          |                   | 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   |        |            | 9.70000   | 104.67437 | 9.70000            | 104.64742          |                   | 42,987,608,340,000.00        | 4,431,712,200         | 3,119,259,800         |               |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>12,987,608,340,000.00</b> | <b>4,431,712,200</b>  | <b>3,119,259,800</b>  |               |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   | <b>12,987,608,340,000.00</b> | <b>4,431,712,200</b>  | <b>3,119,259,800</b>  |               |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 103.47979 | 10.00000           | 103.45236          |                   | 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>              |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| ES26 On 02/04/2026 Spot Bond   |        |            | 10.52500  | 86.66526  | 10.52500           | 86.64084           |                   |            | 147,861,218,195,000.00       | 14,048,571,800        | 7,006,000,000         |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>17,861,218,195,000.00</b> | <b>14,048,571,800</b> | <b>7,006,000,000</b>  |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   |            | <b>17,861,218,195,000.00</b> | <b>14,048,571,800</b> | <b>7,006,000,000</b>  |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 101.27730 | 7.85000            | 101.25587          |                   |            | 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   |        |            | 11.10000  | 75.03059  | 11.16500           | 74.62846           |                   |            | 46,375,944,300,000.00        | 4,178,013,000         | 90,026,006,500        |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>16,375,944,300,000.00</b> | <b>4,178,013,000</b>  | <b>90,026,006,500</b> |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   |            | <b>16,375,944,300,000.00</b> | <b>4,178,013,000</b>  | <b>90,026,006,500</b> |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 101.57845 | 7.50000            | 101.55779          |                   |            | 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   |        |            | 11.58500  | 75.92172  | 11.58500           | 75.89824           |                   |            | 104,543,540,472,000.00       | 9,024,043,200         | 10,612,021,600        |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>14,543,540,472,000.00</b> | <b>9,024,043,200</b>  | <b>10,612,021,600</b> |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |            | <b>14,543,540,472,000.00</b> | <b>9,024,043,200</b>  | <b>10,612,021,600</b> |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 100.84974 | 8.50000            | 100.82669          |                   |            | 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>              |
| EXX02 On 19/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 01/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 01/11/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| FIF04U On 01/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                  |
| <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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>           |
| FIFB08 On 31/05/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                  | 30,000,000         |
| <b>Total FIFB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>30,000,000</b>  |
| <b>Total For FIFB08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>30,000,000</b>  |
| FIFB09 On 27/06/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                  | 18,500,000         |
| <b>Total FIFB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>18,500,000</b>  |
| <b>Total For FIFB10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>18,500,000</b>  |
| FIFB11 On 07/02/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 426,000,000        | 265,000,000        |
| <b>Total FIFB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>426,000,000</b> | <b>265,000,000</b> |
| <b>Total For FIFB11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>426,000,000</b> | <b>265,000,000</b> |
| FIFB12 On 13/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>           |
| FIFB14 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FIFB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FIFB14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FIFB15 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FIFB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FIFB15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FIFC32 On 24/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FIFC32 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FIFC32</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FMLA1U On 17/02/2039 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| FPA1U On 20/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <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>           |
| FRB05 On 21/12/2018 Spot Bond |        |            | 9.19000   | 103.09736 | 9.19000            | 103.07205          |                   |            |  | 0.00        | 0                  | 360,000,000        |
| <b>Total FRB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>360,000,000</b> |
| <b>Total For FRB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>360,000,000</b> |
| FRB11 On 11/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB12 On 02/06/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 196,800,000        |
| <b>Total FRB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>196,800,000</b> |
| <b>Total For FRB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>196,800,000</b> |
| FRB13 On 02/06/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 02/06/2021 Spot Bond |        |            | 11.33500  | 11.33500  | 11.33500           | 11.33500           |                   |            |  | 0.00        | 0                  | 0                  |
| <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 06/03/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB16 On 08/07/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 364,000,000        |
| <b>Total FRB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>364,000,000</b> |
| <b>Total For FRB16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>364,000,000</b> |
| FRB17 On 08/01/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 13/04/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 150,000,000        | 50,000,000         |
| <b>Total FRB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>150,000,000</b> | <b>50,000,000</b>  |
| <b>Total For FRB18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>150,000,000</b> | <b>50,000,000</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      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|--------------------|
| FRB19 On 14/04/2021 Spot Bond  |        |            | 12.03500  | 102.43121 | 12.03500           | 102.39833          |                   |            | 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 15/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                 | 120,000,000        |
| <b>Total FRB22 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>120,000,000</b> |
| <b>Total For FRB22</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>120,000,000</b> |
| FRB23 On 20/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 70,000,000        | 145,000,000        |
| <b>Total FRB23 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>70,000,000</b> | <b>145,000,000</b> |
| <b>Total For FRB23</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>70,000,000</b> | <b>145,000,000</b> |
| FRBC2 On 21/12/2018 Spot Bond  |        |            | 9.32000   | 107.96489 | 9.32000            | 107.93803          |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            | 3.43000   | 144.94987 | 3.43000            | 144.93180          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total FRBI22 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For FRBI22</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 3.68000   | 3.68000   | 3.68000            | 3.68000            |                   |            | 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 |        |            | 3.94200   | 3.94200   | 3.94200            | 3.94200            |                   |            | 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 |        |            | 4.30000   | 4.30000   | 4.30000            | 4.30000            |                   |            | 0.00        | 0                 | 64,000,000         |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>64,000,000</b>  |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>64,000,000</b>  |
| FRBI29 On 31/03/2029 Spot Bond |        |            | 4.27000   | 4.27000   | 4.27000            | 4.27000            |                   |            | 0.00        | 0                 | 0                  |
| <b>Total FRBI29 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For FRBI29</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRBI33 On 07/12/2033 Spot Bond |        |            | 4.45000   | 4.45000   | 4.45000            | 4.45000            |                   |            | 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 |        |            | 4.75000   | 82.25447  | 4.75000            | 82.24122           |                   |            | 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 |        |            | 4.94000   | 81.21421  | 4.94000            | 81.20434           |                   |            | 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  |        |            | 9.21000   | 9.21000   | 9.21000            | 9.21000            |                   |            | 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  |        |            | 10.44000  | 10.44000  | 10.44000           | 10.44000           |                   |            | 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  |        |            | 10.48000  | 10.48000  | 10.48000           | 10.48000           |                   |            | 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>      |
| FRC06 On 31/12/2017 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <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>      |
| FRC15 On 20/12/2017 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC16: On 20/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 20/03/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 4.73500   | 4.73500   | 4.73500            | 4.73500            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/06/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 20/06/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC177</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 |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC171: On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC171: On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC181: On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC181: On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC181: On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC181: On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <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>      |
| FRC181: On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC191: On 02/04/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC191: On 25/11/2020 Spot Bond |        |            | 10.00000  | 102.64800 | 10.00000           | 102.62100          |                   |            |  | 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>      |
| FRC191: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC201: On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC201: On 20/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC201 On 20/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>      |
| FRC209 On 07/10/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <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>      |
| FRC210 On 20/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| FRC211 On 20/12/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| FRC212 On 07/05/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| FRC213 On 04/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>      |
| FRC215 On 07/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| FRC219 On 04/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| FRC221 On 31/01/2022 Spot Bond |        |            | 3.99000   | 141.85676 | 3.99000            | 141.83696          |                   |            | 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>      |
| FRC225 On 20/05/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| FRC231 On 25/06/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| FRC233 On 31/01/2022 Spot Bond |        |            | 4.85000   | 137.25562 | 4.85000            | 137.23332          |                   |            | 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>      |
| FRC234 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC234 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 FRC234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC234 On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC236 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC237 On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC238 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC239 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC240 On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC241 On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC242 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC243 On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC244 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC245 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC246 On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC247 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 FRC247</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC247 On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC248 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC249 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC250 On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRC251 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC252 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC252</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC252 On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC254 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC254</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC254 On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC255 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC255</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC255 On 17/07/2027 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC256 On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC257 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC257</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC257 On 08/05/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC258 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC258</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC258 On 06/11/2023 Spot Bond |        |            | 3.33700   | 3.33700   | 3.33700            | 3.33700            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC259 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC259</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC259 On 27/02/2023 Spot Bond |        |            | 3.45500   | 101.31540 | 3.45500            | 101.28567          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC260 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 FRC260</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC26 On 10/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC261 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC261</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC26: On 13/07/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC262 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC26: On 15/03/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC263 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC263</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC66 On 31/01/2022 Spot Bond  |        |            | 4.51000   | 4.51000   | 4.51000            | 4.51000            |                   |            |  | 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  |        |            | 4.57000   | 4.57000   | 4.57000            | 4.57000            |                   |            |  | 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  |        |            | 4.55000   | 4.55000   | 4.55000            | 4.55000            |                   |            |  | 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>      |
| FRD01: On 31/10/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| FRD15U On 31/12/2017 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| FRD17U On 15/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD17U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD17U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRI33 On 28/02/2033 Spot Bond  |        |            | 4.42000   | 82.06193  | 4.42000            | 82.05265           |                   |            |  | 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  |        |            | 4.58000   | 93.53346  | 4.58000            | 93.51892           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRI38 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 FRI38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRJ18 On 21/02/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRJ18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRJ18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRJ19 On 04/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRJ19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRJ19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRJ20 On 20/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 2,000,000,000        |
| <b>Total FRJ20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| <b>Total For FRJ20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| FRJ21 On 15/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| FRS01U On 13/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>             |
| FRS02U On 13/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 |        |            | 3.31800   | 3.31800   | 3.31800            | 3.31800            |                   |            |  | 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 |        |            | 3.60000   | 3.60000   | 3.60000            | 3.60000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRS103 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 FRS103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS103 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRS104 On 31/01/2038 Spot Bond |        |            | 3.74000   | 97.78655  | 3.74000            | 97.77355           |                   |            |  | 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>      |
| FRS108 On 07/12/2033 Spot Bond |        |            | 3.75000   | 204.70780 | 3.75000            | 204.68042          |                   |            |  | 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>      |
| FRS109 On 31/01/2038 Spot Bond |        |            | 4.69500   | 91.95148  | 4.69500            | 91.93691           |                   |            |  | 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>      |
| FRS110 On 07/12/2033 Spot Bond |        |            | 3.78000   | 3.78000   | 3.78000            | 3.78000            |                   |            |  | 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>      |
| FRS112 On 29/04/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRS113 On 31/01/2025 Spot Bond |        |            | 3.99000   | 117.59358 | 3.99000            | 117.57715          |                   |            |  | 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>      |
| FRS114 On 31/01/2038 Spot Bond |        |            | 3.90500   | 103.52650 | 3.90500            | 103.51228          |                   |            |  | 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>      |
| FRS115 On 31/01/2038 Spot Bond |        |            | 4.27000   | 97.96850  | 4.27000            | 97.95409           |                   |            |  | 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>      |
| FRS119 On 07/12/2033 Spot Bond |        |            | 3.90000   | 111.37271 | 3.90000            | 111.35737          |                   |            |  | 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>      |
| FRS120 On 07/12/2033 Spot Bond |        |            | 3.95000   | 199.81079 | 3.95000            | 199.78299          |                   |            |  | 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>      |
| FRS121 On 31/01/2025 Spot Bond |        |            | 3.52000   | 106.14702 | 3.52000            | 106.13353          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS122 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 FRS122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS122 On 07/12/2033 Spot Bond |        |            | 3.98000   | 199.08859 | 3.98000            | 199.06075          |                   |            |  | 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>      |
| FRS123 On 31/01/2038 Spot Bond |        |            | 4.81500   | 90.33592  | 4.81500            | 90.32133           |                   |            |  | 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>      |
| FRS124 On 31/03/2028 Spot Bond |        |            | 4.26500   | 158.40251 | 4.26500            | 158.37902          |                   |            |  | 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>      |
| FRS126 On 31/01/2038 Spot Bond |        |            | 4.63000   | 81.04423  | 4.63000            | 81.03152           |                   |            |  | 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>      |
| FRS127 On 31/03/2028 Spot Bond |        |            | 4.24000   | 100.87294 | 4.24000            | 100.85806          |                   |            |  | 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>      |
| FRS129 On 11/02/2018 Spot Bond |        |            | 100.00000 | 90.58181  | 100.00000          | 90.37500           |                   |            |  | 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>      |
| FRS130 On 31/03/2028 Spot Bond |        |            | 4.30000   | 157.91678 | 4.30000            | 157.89324          |                   |            |  | 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>      |
| FRS131 On 07/12/2033 Spot Bond |        |            | 4.49000   | 187.28603 | 4.49000            | 187.25728          |                   |            |  | 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>      |
| FRS132 On 24/03/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRS133 On 31/01/2038 Spot Bond |        |            | 4.56000   | 81.61110  | 4.56000            | 81.59847           |                   |            |  | 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>      |
| FRS134 On 31/01/2038 Spot Bond |        |            | 4.81500   | 4.81500   | 4.81500            | 4.81500            |                   |            |  | 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>      |
| FRS135 On 31/01/2038 Spot Bond |        |            | 4.34000   | 96.94477  | 4.34000            | 96.93033           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS136 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 FRS136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS136 On 31/03/2028 Spot Bond |        |            | 4.11000   | 160.57428 | 4.11000            | 160.55117          |                   |            |  | 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>      |
| FRS137 On 07/12/2033 Spot Bond |        |            | 4.26000   | 192.49959 | 4.26000            | 192.47120          |                   |            |  | 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>      |
| FRS138 On 31/03/2028 Spot Bond |        |            | 4.24000   | 158.75050 | 4.24000            | 158.72707          |                   |            |  | 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>      |
| FRS142 On 31/03/2028 Spot Bond |        |            | 4.24000   | 158.75050 | 4.24000            | 158.72707          |                   |            |  | 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>      |
| FRS143 On 31/03/2028 Spot Bond |        |            | 4.53000   | 93.48668  | 4.53000            | 93.47597           |                   |            |  | 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>      |
| FRS145 On 31/01/2025 Spot Bond |        |            | 4.29000   | 115.32791 | 4.29000            | 115.31089          |                   |            |  | 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>      |
| FRS146 On 31/01/2022 Spot Bond |        |            | 3.69000   | 143.50408 | 3.69000            | 143.48520          |                   |            |  | 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>      |
| FRS147 On 31/03/2028 Spot Bond |        |            | 4.59000   | 153.95778 | 4.59000            | 153.93362          |                   |            |  | 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>      |
| FRS149 On 31/03/2028 Spot Bond |        |            | 4.63000   | 153.42076 | 4.63000            | 153.39652          |                   |            |  | 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>      |
| FRS150 On 31/01/2025 Spot Bond |        |            | 4.26000   | 115.55224 | 4.26000            | 115.53528          |                   |            |  | 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>      |
| FRS151 On 31/03/2028 Spot Bond |        |            | 4.60000   | 153.82332 | 4.60000            | 153.79914          |                   |            |  | 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>      |
| FRS152 On 31/03/2028 Spot Bond |        |            | 4.64000   | 4.64000   | 4.64000            | 4.64000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS153 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 FRS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS15: On 19/05/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS15: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS15: On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 06/06/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 06/06/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 01/08/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS168 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 FRS168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS168 On 01/08/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS170 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS171 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS172 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS173 On 13/11/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS174 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS36 On 07/12/2023 Spot Bond  |        |            | 3.39000   | 3.39000   | 3.39000            | 3.39000            |                   |            |  | 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  |        |            | 3.28000   | 3.28000   | 3.28000            | 3.28000            |                   |            |  | 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  |        |            | 4.00000   | 4.00000   | 4.00000            | 4.00000            |                   |            |  | 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  |        |            | 3.65000   | 3.65000   | 3.65000            | 3.65000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            | 3.18000   | 146.35612 | 3.18000            | 146.33885          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS51 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 FRS51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS62 On 04/11/2026 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRS64 On 26/01/2042 Spot Bond |        |            | 3.58000   | 103.01693 | 3.58000            | 103.00367          |                   |            |  | 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>      |
| FRS81 On 30/10/2042 Spot Bond |        |            | 3.27000   | 82.90739  | 3.27000            | 82.90001           |                   |            |  | 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>      |
| FRS85 On 31/01/2025 Spot Bond |        |            | 3.45000   | 3.45000   | 3.45000            | 3.45000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 3.48000   | 3.48000   | 3.48000            | 3.48000            |                   |            |  | 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 |        |            | 4.19000   | 4.19000   | 4.19000            | 4.19000            |                   |            |  | 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>      |
| FRS94 On 08/08/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 27/08/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FRX18 On 14/04/2018 Spot Bond |        |            | 7.73000   | 102.34557 | 7.73000            | 102.32450          |                   |            |  | 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 |        |            | 8.44000   | 101.38087 | 8.44000            | 101.35772          |                   |            |  | 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 |        |            | 8.81500   | 101.28553 | 8.81500            | 101.26153          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRX20 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 FRX20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX23 On 28/02/2023 Spot Bond |        |            | 9.63000   | 9.63000   | 9.63000            | 9.63000            |                   |            | 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 |        |            | 9.99500   | 103.48883 | 9.99500            | 103.46126          |                   |            | 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 |        |            | 10.39500  | 96.47323  | 10.39500           | 96.44637           |                   |            | 0.00        | 0                | 400,000,000        |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| FRX27 On 07/03/2027 Spot Bond |        |            | 10.41500  | 101.04345 | 10.41500           | 101.01512          |                   |            | 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 |        |            | 10.83500  | 95.99037  | 10.83500           | 95.96284           |                   |            | 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>           |
| FRX31 On 21/02/2031 Spot Bond |        |            | 10.97000  | 92.46611  | 10.97000           | 92.43929           |                   |            | 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 |        |            | 10.98000  | 97.89506  | 10.98000           | 97.87573           |                   |            | 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 |        |            | 11.86500  | 69.84742  | 11.86500           | 69.82531           |                   |            | 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>           |
| FS1A5 On 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0                  |
| <b>Total FS1B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS1B1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS1C1 On 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0                  |
| <b>Total FS1D1 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 FS1D1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2A4 On 20/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 20/02/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 20/02/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FS2C1 On 20/02/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 20/02/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| FS3A5 On 20/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3A5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3A5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3A5L On 20/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| FS3B1 On 20/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3B1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3B1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3B1L On 20/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 20/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 20/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| FS4A3L On 20/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A3U 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 FS4A3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A4L On 20/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| FS4A5L On 20/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 20/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 20/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 20/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5C1U 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 FS5C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FS5D11 On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>           |
| FS5E11 On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 20,000,000         |
| <b>Total GBL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>20,000,000</b>  |
| <b>Total For GBL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>20,000,000</b>  |
| GBL03 On 16/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GBL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GBL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GH2A1 On 25/10/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GH2A1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GH2A1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GH31A On 25/02/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 854,388,806        | 427,194,403        |
| <b>Total GH31A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>854,388,806</b> | <b>427,194,403</b> |
| <b>Total For GH31A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>854,388,806</b> | <b>427,194,403</b> |
| GH31A On 25/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 25/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 25/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 25/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 25/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 25/10/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GH41U 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 GH41U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GPT42 On 06/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 10,000,000        |
| <b>Total GPT42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b> |
| <b>Total For GPT42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b> |
| GRB01 On 08/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>          |
| GRB11 On 31/01/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GRB14U 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 GRB14U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB15 On 31/01/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| GRB23 On 07/06/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB23U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB23U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT06 On 11/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT08 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 GRT08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRT09 On 15/10/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRT09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRT09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRT10 On 13/05/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRT10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRT10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRT11 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 470,000,000        | 470,000,000        |
| <b>Total GRT11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>470,000,000</b> | <b>470,000,000</b> |
| <b>Total For GRT11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>470,000,000</b> | <b>470,000,000</b> |
| GRT12 On 24/06/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 12,300,000         |
| <b>Total GRT13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>12,300,000</b>  |
| <b>Total For GRT13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>12,300,000</b>  |
| GRT14 On 15/09/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 50,000,000         |
| <b>Total GRT14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>50,000,000</b>  |
| <b>Total For GRT14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>50,000,000</b>  |
| GRT15 On 15/04/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 12,300,000         |
| <b>Total GRT15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>12,300,000</b>  |
| <b>Total For GRT15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>12,300,000</b>  |
| GRT16 On 17/10/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 10.20000  | 101.01442 | 10.20000           | 100.98681          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRT19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRT19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRT20 On 03/04/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRT20 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 GRT20</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRT21 On 03/04/2024 Spot Bond  |        |            | 10.88500  | 96.11000  | 10.88500           | 96.09118           |                   |            | 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>          |
| GRT22 On 16/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0                 |
| <b>Total GRT22 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRT22</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRT23 On 16/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0                 |
| <b>Total GRT23 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRT23</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRX01 On 03/07/2032 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>          |
| HC2T2 On 05/10/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0                 |
| <b>Total HC2T2 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For HC2T2</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| HC4T1 On 15/12/2017 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>          |
| HC5T1 On 29/10/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 20,000,000        |
| <b>Total HC5T1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| <b>Total For HC5T1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| HIL01U On 21/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>          |
| HILB03 On 02/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0                 |
| <b>Total HILB06 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 HILB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| HILB07 On 11/07/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 30,000,000        |
| <b>Total HILB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b> |
| <b>Total For HILB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b> |
| HM1C4 On 19/07/2048 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>          |
| HPF04/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 102.64800 | 10.00000           | 102.62100          |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |
| HPF08 On 15/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            | 9.08000   | 104.79015 | 9.08000            | 104.76486          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total HWAY20 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 HWAY20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWAY2 On 31/07/2020 Spot Bond |        |            | 100.00000 | 23.17544  | 100.00000          | 23.12442           |                   |            |  | 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 |        |            | 3.43000   | 278.68901 | 3.43000            | 278.65413          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWAY23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWAY23</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWAY2 On 07/12/2024 Spot Bond |        |            | 3.14000   | 3.14000   | 3.14000            | 3.14000            |                   |            |  | 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>             |
| HWAY3 On 28/02/2033 Spot Bond |        |            | 3.55000   | 85.36494  | 3.55000            | 85.35665           |                   |            |  | 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 |        |            | 11.19500  | 88.51791  | 11.19500           | 88.49172           |                   |            |  | 0.00        | 0                | 2,820,000,000        |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,820,000,000</b> |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,820,000,000</b> |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 12.12995  | 100.00000          | 12.10326           |                   |            |  | 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 |        |            | 11.21500  | 88.09161  | 11.21500           | 88.06550           |                   |            |  | 0.00        | 0                | 1,400,000,000        |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,400,000,000</b> |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,400,000,000</b> |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 12.12989  | 100.00000          | 12.10319           |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWF09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWF09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWF10 On 30/09/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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  | 102.64800 | 10.00000           | 102.62100          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWY023/R197 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 HWY023/R197</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>               |
| I2025 On 31/01/2025 Spot Bond  |        |            | 2.84000   | 126.75650 | 2.84000            | 126.74270          |                   |            | 235,865,363,412,000.00        | 83,051,184,300        | 134,399,300,000        |
| <b>Total I2025 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,865,363,412,000.00</b>  | <b>83,051,184,300</b> | <b>134,399,300,000</b> |
| <b>Total For I2025</b>         |        |            |           |           |                    |                    |                   |            | <b>15,865,363,412,000.00</b>  | <b>83,051,184,300</b> | <b>134,399,300,000</b> |
| I2029 On 31/03/2029 Spot Bond  |        |            | 2.94000   | 95.90846  | 2.94000            | 95.89768           |                   |            | 144,537,507,450,000.00        | 49,162,417,500        | 61,741,100,000         |
| <b>Total I2029 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>14,537,507,450,000.00</b>  | <b>49,162,417,500</b> | <b>61,741,100,000</b>  |
| <b>Total For I2029</b>         |        |            |           |           |                    |                    |                   |            | <b>14,537,507,450,000.00</b>  | <b>49,162,417,500</b> | <b>61,741,100,000</b>  |
| I2033 On 28/02/2033 Spot Bond  |        |            | 2.92000   | 99.47784  | 2.92000            | 99.46667           |                   |            | 2,368,620,780,000.00          | 811,171,500           | 22,555,518,800         |
| <b>Total I2033 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>2,368,620,780,000.00</b>   | <b>811,171,500</b>    | <b>22,555,518,800</b>  |
| <b>Total For I2033</b>         |        |            |           |           |                    |                    |                   |            | <b>2,368,620,780,000.00</b>   | <b>811,171,500</b>    | <b>22,555,518,800</b>  |
| I2038 On 31/01/2038 Spot Bond  |        |            | 2.96000   | 119.79858 | 2.96000            | 119.78515          |                   |            | 124,853,571,080,000.00        | 42,180,260,500        | 191,946,266,800        |
| <b>Total I2038 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>124,853,571,080,000.00</b> | <b>42,180,260,500</b> | <b>191,946,266,800</b> |
| <b>Total For I2038</b>         |        |            |           |           |                    |                    |                   |            | <b>124,853,571,080,000.00</b> | <b>42,180,260,500</b> | <b>191,946,266,800</b> |
| I2046 On 31/03/2046 Spot Bond  |        |            | 3.08000   | 112.26935 | 3.08000            | 112.25630          |                   |            | 295,308,280,652,000.00        | 95,879,311,900        | 119,642,937,200        |
| <b>Total I2046 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,308,280,652,000.00</b>  | <b>95,879,311,900</b> | <b>119,642,937,200</b> |
| <b>Total For I2046</b>         |        |            |           |           |                    |                    |                   |            | <b>15,308,280,652,000.00</b>  | <b>95,879,311,900</b> | <b>119,642,937,200</b> |
| I2050 On 31/12/2050 Spot Bond  |        |            | 3.10000   | 117.90582 | 3.10000            | 117.89218          |                   |            | 76,995,931,010,000.00         | 24,837,397,100        | 117,362,903,125        |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,995,931,010,000.00</b>  | <b>24,837,397,100</b> | <b>117,362,903,125</b> |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   |            | <b>16,995,931,010,000.00</b>  | <b>24,837,397,100</b> | <b>117,362,903,125</b> |
| IB105U On 22/01/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                          | 0                     | 0                      |
| <b>Total IB105U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>               |
| <b>Total For IB105U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>               |
| IB107U On 08/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                          | 0                     | 0                      |
| <b>Total IB107U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>               |
| <b>Total For IB107U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>               |
| IBL02U On 24/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                          | 0                     | 0                      |
| <b>Total IBL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>               |
| IBL100 On 24/05/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00                          | 0                     | 0                      |
| <b>Total IBL100 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL100</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>               |
| IBL101 On 24/05/2022 Spot Bond |        |            | 9.67500   | 9.67500   | 9.67500            | 9.67500            |                   |            | 0.00                          | 0                     | 0                      |
| <b>Total IBL101 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL101</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>               |
| IBL102 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00                          | 0                     | 0                      |
| <b>Total IBL102 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 IBL102</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL103 On 08/06/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL103 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL103</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL104 On 17/07/2018 Spot Bond  |        |            | 8.70500   | 8.70500   | 8.70500            | 8.70500            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL104 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL104</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL106 On 06/08/2020 Spot Bond  |        |            | 8.28000   | 8.28000   | 8.28000            | 8.28000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL106 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL106</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL108 On 22/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL108 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL108</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL22 On 15/03/2018 Spot Bond   |        |            | 6.76500   | 6.76500   | 6.76500            | 6.76500            |                   |            |  | 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   |        |            | 3.25000   | 3.25000   | 3.25000            | 3.25000            |                   |            |  | 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   |        |            | 7.91500   | 101.69217 | 7.91500            | 101.67069          |                   |            |  | 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>      |
| IBL43/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 102.64800 | 10.00000           | 102.62100          |                   |            |  | 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   |        |            | 9.17000   | 9.17000   | 9.17000            | 9.17000            |                   |            |  | 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   |        |            | 9.71000   | 9.71000   | 9.71000            | 9.71000            |                   |            |  | 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   |        |            | 7.91500   | 100.99560 | 7.91500            | 100.97427          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL49 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL49</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL49/F On 02/04/2018 Spot Bond |        |            | 7.34000   | 101.18505 | 7.34000            | 101.16520          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL49/R203 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 IBL49/R203</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL50 On 02/08/2020 Spot Bond |        |            | 9.70000   | 101.58504 | 9.70000            | 101.55889          |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            | 8.95000   | 102.15951 | 8.95000            | 102.13521          |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            | 8.91000   | 102.96592 | 8.91000            | 102.94153          |                   |            | 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 |        |            | 10.36000  | 102.44988 | 10.36000           | 102.42177          |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| IBL64 On 29/07/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL64 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL64</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL65 On 29/07/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| IBL67 On 31/01/2022 Spot Bond |        |            | 3.98000   | 141.91132 | 3.98000            | 141.89155          |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL68 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 IBL68</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL69U On 22/07/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 3,400,000,000        | 1,700,000,000        |
| <b>Total IBL73 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,400,000,000</b> | <b>1,700,000,000</b> |
| <b>Total For IBL73</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,400,000,000</b> | <b>1,700,000,000</b> |
| IBL75 On 19/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            | 10.41000  | 98.73241  | 10.41000           | 98.70474           |                   |            |  | 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  |        |            | 8.74000   | 104.78433 | 8.74000            | 104.75997          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| IBL83 On 22/03/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL84U 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 IBL84U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL85 On 20/05/2019 Spot Bond   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 80,000,000        |
| <b>Total IBL86 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b> |
| <b>Total For IBL86</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b> |
| IBL87 On 20/05/2019 Spot Bond   |        |            | 9.04000   | 101.24717 | 9.04000            | 101.22244          |                   |            |  | 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   |        |            | 9.77500   | 101.87825 | 9.77500            | 101.85140          |                   |            |  | 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 | 15.95716  | 100.00000          | 15.92146           |                   |            |  | 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   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |
| IBL94 On 06/09/2019 Spot Bond   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL95 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 IBL95</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL96 On 21/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL97 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL97</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL98 On 03/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            | 8.91000   | 101.14993 | 8.91000            | 101.12570          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDC02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDC02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG03 On 22/10/2020 Spot Bond |        |            | 10.09500  | 96.59257  | 10.09500           | 96.56644           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDC03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDC03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG05 On 24/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDC05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDC05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG06 On 24/11/2024 Spot Bond |        |            | 11.18500  | 92.40014  | 11.18500           | 92.37237           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDC06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDC06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG07 On 13/11/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDC07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDC07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG08 On 13/05/2030 Spot Bond |        |            | 12.13000  | 95.12410  | 12.13000           | 95.09316           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDC08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDC08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG09 On 05/12/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDC09 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 IDCG09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG1C On 05/12/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 11.28500  | 97.18567  | 11.28500           | 97.15652           |                   |            |  | 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>      |
| IDCP05 On 14/03/2018 Spot Bond |        |            | 4.00000   | 100.86150 | 4.00000            | 100.85058          |                   |            |  | 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   | 4.00000   | 4.00000            | 4.00000            |                   |            |  | 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>      |
| IDCP1L On 18/05/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 9.58500   | 95.44149  | 9.58500            | 95.41708           |                   |            |  | 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  |        |            | 8.48500   | 101.94383 | 8.48500            | 101.92055          |                   |            |  | 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>      |
| IN276U On 30/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN289U 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 IN289U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN306U On 24/06/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| IN319U On 20/12/2017 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| IN334U On 22/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 12/12/2017 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN346U 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 IN346U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN347U On 21/12/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| IN355U On 22/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| IN359U On 01/07/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN359U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN359U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN364U On 13/04/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN364U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN364U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING132 On 22/12/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  | 102.64800 | 10.00000           | 102.62100          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING360 On 22/09/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING360 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING360</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING362 On 24/02/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING362 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 ING362</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| INLV01 On 12/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total INLV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For INLV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| INLV02 On 20/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            | 12.13500  | 105.48332 | 12.13500           | 105.44956          |                   |            |  | 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  | 102.64800 | 10.00000           | 102.62100          |                   |            |  | 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>           |
| IPF08 On 01/07/2018 Spot Bond   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 960,000,000        | 240,000,000        |
| <b>Total IPF09 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>960,000,000</b> | <b>240,000,000</b> |
| <b>Total For IPF09</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>960,000,000</b> | <b>240,000,000</b> |
| IPF11 On 15/10/2018 Spot Bond   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>           |
| IPF13 On 04/12/2020 Spot Bond   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IPF16 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 IPF16</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| IPF17 On 22/12/2020 Spot Bond    |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| IPF18 On 22/12/2021 Spot Bond    |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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    |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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    |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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    |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| IPF22 On 14/06/2022 Spot Bond    |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total IPF22 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For IPF22</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| IPF23U On 02/11/2024 Spot Bond   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total IPF23U SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For IPF23U</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| IPL10 On 20/05/2021 Spot Bond    |        |            | 9.98500   | 98.51144  | 9.98500            | 98.48493           |                   |            |  | 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    |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| IPL7 On 05/04/2018 Spot Bond     |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 80,000,000        | 20,000,000           |
| <b>Total IPL7 SPOT</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>20,000,000</b>    |
| <b>Total For IPL7</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>20,000,000</b>    |
| IPL7/JIB On 05/04/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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     |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total IPL8 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 IPL8</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPL8/JIF On 10/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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     |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total IPL9 SPOT</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For IPL9</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| IV017/F On 31/01/2022 Spot Bond  |        |            | 2.75000   | 100.91707 | 2.75000            | 100.90959          |                   |            |  | 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    |        |            | 6.15000   | 134.53473 | 6.15000            | 134.50801          |                   |            |  | 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>           |
| IV025 On 12/09/2019 Spot Bond    |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 27/09/2019 Spot Bond    |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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    |        |            | 4.84000   | 4.84000   | 4.84000            | 4.84000            |                   |            |  | 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   |        |            | 4.84000   | 4.84000   | 4.84000            | 4.84000            |                   |            |  | 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>           |
| IV031 On 11/03/2020 Spot Bond    |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 14/08/2018 Spot Bond    |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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    |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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    |        |            | 12.03500  | 104.87821 | 12.03500           | 104.84492          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IV034 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 IV034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IV035 On 07/04/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 5.43000   | 5.43000   | 5.43000            | 5.43000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 6,500,000         |
| <b>Total IV040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,500,000</b>  |
| <b>Total For IV040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,500,000</b>  |
| IV041 On 29/09/2021 Spot Bond |        |            | 12.38500  | 100.80752 | 12.38500           | 100.77406          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 21/11/2021 Spot Bond |        |            | 12.27500  | 12.27500  | 12.27500           | 12.27500           |                   |            |  | 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>          |
| IV044 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 31/01/2022 Spot Bond |        |            | 5.43000   | 134.25107 | 5.43000            | 134.22720          |                   |            |  | 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>          |
| IV046 On 21/06/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 10,000,000        |
| <b>Total IV046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b> |
| <b>Total For IV046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b> |
| IV08 On 30/04/2018 Spot Bond  |        |            | 9.44000   | 102.87645 | 9.44000            | 102.85085          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IV08 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 IV08</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV09 On 30/04/2018 Spot Bond   |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 19/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| IV115U On 28/06/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV115U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV115U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV118U On 30/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV118U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV118U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV125U On 07/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV125U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV125U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV19A On 31/03/2028 Spot Bond  |        |            | 4.90000   | 149.85194 | 4.90000            | 149.82718          |                   |            |  | 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>      |
| IVA698 On 09/11/2019 Spot Bond |        |            | 7.35000   | 7.35000   | 7.35000            | 7.35000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA698 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA698</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA701 On 30/11/2017 Spot Bond |        |            | 7.35000   | 7.35000   | 7.35000            | 7.35000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA701 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA701</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA702 On 07/12/2017 Spot Bond |        |            | 7.35000   | 7.35000   | 7.35000            | 7.35000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA702 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA702</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA703 On 12/12/2017 Spot Bond |        |            | 7.35000   | 7.35000   | 7.35000            | 7.35000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA703 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA703</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA707 On 09/01/2018 Spot Bond |        |            | 7.45000   | 7.45000   | 7.45000            | 7.45000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA707 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA707</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA708 On 15/01/2018 Spot Bond |        |            | 7.45000   | 7.45000   | 7.45000            | 7.45000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA708 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 IVA708</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA709 On 18/01/2018 Spot Bond |        |            | 7.50000   | 7.50000   | 7.50000            | 7.50000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA709 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA709</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA711 On 01/02/2018 Spot Bond |        |            | 7.50000   | 7.50000   | 7.50000            | 7.50000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA711 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA711</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA712 On 08/02/2018 Spot Bond |        |            | 7.55000   | 7.55000   | 7.55000            | 7.55000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA712 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA712</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA713 On 15/02/2018 Spot Bond |        |            | 7.55000   | 7.55000   | 7.55000            | 7.55000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA713 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA713</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA714 On 22/02/2018 Spot Bond |        |            | 7.55000   | 7.55000   | 7.55000            | 7.55000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA714 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA714</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC005 On 25/11/2020 Spot Bond |        |            | 10.00000  | 102.64800 | 10.00000           | 102.62100          |                   |            |  | 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>      |
| IVC027 On 03/04/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| IVC033 On 30/06/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| IVC035 On 30/06/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 9.51000   | 103.13927 | 9.51000            | 103.11323          |                   |            |  | 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 | 36.87783  | 100.00000          | 36.79666           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC037 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 IVC037</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC038 On 16/07/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 |        |            | 9.90500   | 101.61473 | 9.90500            | 101.58804          |                   |            | 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>      |
| IVC049 On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| IVC055 On 26/03/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| IVC060 On 31/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| IVC065 On 10/09/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| IVC070 On 20/01/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC070 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 IVC070</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVC075 On 21/04/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>           |
| IVC081 On 14/07/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>           |
| IVC088 On 12/04/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 200,000,000        | 200,000,000        |
| <b>Total IVC088 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>200,000,000</b> |
| <b>Total For IVC088</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>200,000,000</b> |
| IVC092 On 24/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 24/11/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>           |
| IVC094 On 06/12/2021 Spot Bond |        |            | 10.75500  | 100.00001 | 10.75500           | 99.97140           |                   |            |  | 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 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 20,000,000         |
| <b>Total IVC097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>20,000,000</b>  |
| <b>Total For IVC097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>20,000,000</b>  |
| IVC098 On 14/06/2018 Spot Bond |        |            | 8.91000   | 104.19062 | 8.91000            | 104.16580          |                   |            |  | 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 24/01/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 100,000,000        | 100,000,000        |
| <b>Total IVC101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>100,000,000</b> |
| <b>Total For IVC101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>100,000,000</b> |
| IVC102 On 31/01/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 20,000,000         |
| <b>Total IVC103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</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     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For IVC103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| IVC105 On 08/03/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC108 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC108</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC109 On 19/05/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC110 On 19/05/2021 Spot Bond |        |            | 10.40500  | 98.50691  | 10.40500           | 98.47930           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC111 On 19/05/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC111 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC111</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC112 On 24/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC113 On 26/08/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC114 On 14/09/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC116 On 16/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC119 On 21/02/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC119 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 IVC119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC120 On 01/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC121 On 22/09/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC122 On 20/01/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC124 On 17/09/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC126 On 30/04/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC68U On 07/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| IVC80U On 27/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 01/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 12/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 07/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC95U 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 IVC95U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC96U On 02/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 14/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>          |
| IVF36U On 22/03/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                 |
| <b>Total IVF36U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVF36U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVF38U On 16/04/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                 |
| <b>Total IVF38U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVF38U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| JAS01 On 31/01/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 | 100.00000          | 100.00000          |                   |            | 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>          |
| KAP002 On 13/06/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>          |
| KAP003 On 06/06/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0                 |
| <b>Total KAP006 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For KAP006</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| KAP007 On 26/10/2021 Spot Bond |        |            | 10.30500  | 100.74897 | 10.30500           | 100.72116          |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 14,400,000        |
| <b>Total KAP008 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>14,400,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For KAP008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,400,000</b> |
| KAP008 On 24/05/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total KAP009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For KAP009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| KAP010 On 15/09/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total KAP010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For KAP010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| KAP041 On 01/07/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>          |
| KAP11 On 24/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total KAP11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For KAP11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| KSB009 On 05/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |
| KST01 On 12/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 20,000,000        |
| <b>Total KST01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| <b>Total For KST01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| KW01 On 31/10/2027 Spot Bond   |        |            | 10.33500  | 120.47953 | 10.33500           | 120.44599          |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total LBK05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For LBK05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| LBK08 On 30/10/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total LBK08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For LBK08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| LBK08/ On 30/10/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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  |        |            | 10.28000  | 98.91577  | 10.28000           | 98.88838           |                   |            |  | 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   | 100.07790 | 9.62000            | 100.05192          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total LBK11/R207 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 LBK11/R207</b>    |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| LBK12L On 25/02/2020 Spot Bond |        |            | 9.71000   | 102.55715 | 9.71000            | 102.53074          |                   |                              | 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 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total LBK16 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For LBK16</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| LBK17 On 22/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 0.00                 | 0                    | 80,000,000           |
| <b>Total LBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>80,000,000</b>    |
| <b>Total For LBK18</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>80,000,000</b>    |
| LBK19 On 23/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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>             |
| LBK20 On 08/06/2022 Spot Bond  |        |            | 10.46000  | 98.89234  | 10.46000           | 98.86480           |                   |                              | 0.00                 | 0                    | 2,500,000,000        |
| <b>Total LBK20 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>2,500,000,000</b> |
| <b>Total For LBK20</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>2,500,000,000</b> |
| LBK21 On 04/09/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total LBK21 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For LBK21</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| LBK22 On 04/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 0.00                 | 0                    | 837,000,000          |
| <b>Total LBK22 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>837,000,000</b>   |
| <b>Total For LBK22</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>837,000,000</b>   |
| LBK23 On 05/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total LBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For LBK23</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| LBK24 On 10/10/2024 Spot Bond  |        |            | 10.93000  | 104.90936 | 10.93000           | 104.84958          |                   | 87,440,000,000,000.00        | 8,000,000,000        | 4,000,000,000        |                      |
| <b>Total LBK24 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>87,440,000,000,000.00</b> | <b>8,000,000,000</b> | <b>4,000,000,000</b> |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                        | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|----------------------|----------------------|
| <b>Total For LBK24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>17,440,000,000,000.00</b> | <b>8,000,000,000</b> | <b>4,000,000,000</b> |
| LGL03 On 03/04/2018 Spot Bond  |        |            | 8.32000   | 100.98856 | 8.32000            | 100.96617          |                   |            |  | 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  |        |            | 9.98000   | 100.79710 | 9.98000            | 100.77043          |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            | 10.51000  | 100.44390 | 10.51000           | 100.41565          |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00                         | 0                    | 20,000,000           |
| <b>Total LGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             | <b>20,000,000</b>    |
| <b>Total For LGL07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             | <b>20,000,000</b>    |
| LGL08 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00                         | 0                    | 80,000,000           |
| <b>Total LGL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             | <b>80,000,000</b>    |
| <b>Total For LGL08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             | <b>80,000,000</b>    |
| LGL09 On 28/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00                         | 0                    | 0                    |
| <b>Total LGL09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For LGL09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| LHC02U On 12/07/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                         | 0                    | 0                    |
| <b>Total LHC02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For LHC02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| LHL17 On 14/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            | 13.24000  | 100.67701 | 13.24000           | 100.64136          |                   |            |  | 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  |        |            | 14.28000  | 100.68384 | 14.28000           | 100.64548          |                   |            |  | 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>             |
| LHL26 On 13/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00                         | 0                    | 0                    |
| <b>Total LHL26 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 LHL26</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LOM01 On 25/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| LRFA2 On 20/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| LRFB2 On 20/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| LRFC2 On 20/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 11/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 01/02/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| MAQ0A On 28/02/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| MAQ0A On 31/08/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ0J2 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 MAQ0J2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| MAQ10 On 11/12/2017 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total MAQ106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For MAQ106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| MAQ11 On 09/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total MAQ111 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For MAQ111</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| MAQ11 On 09/02/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total MAQ112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For MAQ112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| MAQ11 On 16/01/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total MAQ113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For MAQ113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| MBF04 On 13/04/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |
| MBF04 On 14/03/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total MBF049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For MBF049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| MBF05 On 17/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 28/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 19,700,000        |
| <b>Total MBF053 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>19,700,000</b> |
| <b>Total For MBF053</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>19,700,000</b> |
| MBF05 On 27/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 5,000,000         |
| <b>Total MBF054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000</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 MBF054</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>5,000,000</b>  |
| MBF05: On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>          |
| MBF05: On 28/08/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                 | 0                 |
| <b>Total MBF056 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For MBF056</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| MBF05: On 28/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 10,000,000        | 10,000,000        |
| <b>Total MBF057 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>10,000,000</b> | <b>10,000,000</b> |
| <b>Total For MBF057</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>10,000,000</b> | <b>10,000,000</b> |
| MBLSA On 11/12/2017 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>          |
| MBP03: On 26/05/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                 | 0                 |
| <b>Total MBP037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For MBP037</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| MBP03: On 02/11/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                 | 0                 |
| <b>Total MBP038 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For MBP038</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| MBP34: On 29/04/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            | 9.14000   | 100.99008 | 9.14000            | 100.96528          |                   |            | 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   | 102.44664 | 8.00000            | 102.42456          |                   |            | 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 |        |            | 9.19000   | 100.77133 | 9.19000            | 100.74646          |                   |            | 0.00        | 0                 | 0                 |
| <b>Total MBSA02 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 MBSA02</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBSA0 On 15/04/2019 Spot Bond |        |            | 8.91000   | 101.12498 | 8.91000            | 101.10076          |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            | 9.16000   | 103.94909 | 9.16000            | 103.92380          |                   |            | 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 05/01/2022 Spot Bond |        |            | 10.16000  | 103.54127 | 10.16000           | 103.51339          |                   |            | 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 05/01/2022 Spot Bond |        |            | 10.16000  | 103.54127 | 10.16000           | 103.51339          |                   |            | 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>      |
| MFS1A On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| MFS1A On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| MFS1A On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| MFS1B On 20/09/2019 Spot Bond |        |            | 10.08000  | 10.08000  | 10.08000           | 10.08000           |                   |            | 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>      |
| MMF10 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| MMF10 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| MMF20 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| MMF20 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| MMF30 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| MMF30 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| MMF40 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |
| MMIG0 On 17/03/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>      |

| 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 MMIG01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMIG0 On 17/03/2021 Spot Bond |        |            | 10.33500  | 10.33500  | 10.33500           | 10.33500           |                   |            |  | 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 01/06/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 12/08/2025 Spot Bond |        |            | 12.13500  | 12.13500  | 12.13500           | 12.13500           |                   |            |  | 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 12/08/2022 Spot Bond |        |            | 10.91000  | 10.91000  | 10.91000           | 10.91000           |                   |            |  | 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> |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MMIG06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MMIG06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MTN06 On 13/07/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 18,000,000           |
| <b>Total MTN06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,000,000</b>    |
| <b>Total For MTN06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,000,000</b>    |
| MTN07 On 13/07/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 130,000,000          |
| <b>Total MTN07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>130,000,000</b>   |
| <b>Total For MTN07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>130,000,000</b>   |
| MTN08 On 11/10/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MTN08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MTN08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MTN08 On 20/04/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>             |
| MTN09 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MTN09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MTN09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MTN09 On 20/04/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>             |
| MTN10 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MTN10 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 MTN10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MTNC1 On 15/05/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MTNC19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MTNC19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MWA1L On 18/07/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| MWA2L On 18/07/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MWA2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MWA2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MWAR( On 22/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 | 100.89771 | 100.89771          | 100.89771          |                   |            |  | 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>      |
| N5C23 On 20/12/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| N5D23 On 20/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| N5G23I On 20/06/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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  |        |            | 10.26000  | 92.63351  | 10.26000           | 92.60791           |                   |            |  | 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  |        |            | 9.73500   | 103.73621 | 9.73500            | 103.70927          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NAM02 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 NAM02</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| NAM03 On 01/08/2023 Spot Bond |        |            | 10.26000  | 102.46313 | 10.26000           | 102.43528          |                   |                              | 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 |        |            | 11.13500  | 100.03352 | 11.13500           | 100.00407          |                   |                              | 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 |        |            | 9.28500   | 99.13754  | 9.28500            | 99.11269           |                   |                              | 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 |        |            | 10.06000  | 99.99450  | 10.06000           | 99.96739           |                   |                              | 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   | 101.86572 | 9.38000            | 101.83993          |                   |                              | 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 |        |            | 10.06000  | 100.42095 | 10.06000           | 100.39372          |                   |                              | 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>      |
| NBK14 On 25/06/2021 Spot Bond |        |            | 9.53500   | 103.29382 | 9.53500            | 103.26739          |                   |                              | 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 |        |            | 10.08500  | 98.30651  | 10.08500           | 98.28022           |                   |                              | 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>      |
| NBK16 On 12/02/2025 Spot Bond |        |            | 10.59000  | 97.12547  | 10.59000           | 97.09825           |                   | 36,429,600,000,000.00        | 3,440,000,000        | 860,000,000          |               |
| <b>Total NBK16A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>36,429,600,000,000.00</b> | <b>3,440,000,000</b> | <b>860,000,000</b>   |               |
| <b>Total For NBK16A</b>       |        |            |           |           |                    |                    |                   | <b>36,429,600,000,000.00</b> | <b>3,440,000,000</b> | <b>860,000,000</b>   |               |
| NBK17 On 22/04/2026 Spot Bond |        |            | 10.57500  | 97.65087  | 10.57500           | 97.62323           |                   | 0.00                         | 0                    | 1,120,000,000        |               |
| <b>Total NBK17A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>1,120,000,000</b> |               |
| <b>Total For NBK17A</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>1,120,000,000</b> |               |
| NBK18 On 01/06/2020 Spot Bond |        |            | 9.71000   | 99.02195  | 9.71000            | 98.99630           |                   | 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 |        |            | 10.23500  | 97.89644  | 10.23500           | 97.86975           |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total NBK19A 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 NBK19A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK20, On 01/06/2026 Spot Bond |        |            | 10.48500  | 99.30796  | 10.48500           | 99.28024           |                   |            |  | 0.00        | 0                | 64,000,000           |
| <b>Total NBK20A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>64,000,000</b>    |
| <b>Total For NBK20A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>64,000,000</b>    |
| NBK20I On 25/06/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 10.76500  | 103.01620 | 10.76500           | 102.98685          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK21A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK21A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK22, On 19/11/2022 Spot Bond |        |            | 10.40000  | 99.07060  | 10.40000           | 99.04286           |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| NBK23, On 19/11/2025 Spot Bond |        |            | 10.63500  | 100.60992 | 10.63500           | 100.58112          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| NBK24, On 19/11/2027 Spot Bond |        |            | 10.73500  | 101.55972 | 10.73500           | 101.53039          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| NBK25, On 17/02/2023 Spot Bond |        |            | 10.30000  | 10.30000  | 10.30000           | 10.30000           |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK25B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK25B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK26, On 10/05/2023 Spot Bond |        |            | 100.00000 | 12.27680  | 100.00000          | 12.24933           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK26A 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 NBK26A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| NBK26I On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 10.68500  | 103.17660 | 10.68500           | 103.14694          |                   |            |  | 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>              |
| NBK27I On 01/06/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 10.31000  | 101.99849 | 10.31000           | 101.97063          |                   |            |  | 0.00        | 0                | 10,500,000,000        |
| <b>Total NBK28A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,500,000,000</b> |
| <b>Total For NBK28A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,500,000,000</b> |
| NBK28I On 19/11/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 10.63500  | 102.72706 | 10.63500           | 102.69813          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total NBK29B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For NBK29B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| NBK30I On 20/02/2024 Spot Bond |        |            | 10.10000  | 100.38941 | 10.10000           | 100.36253          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total NBK33B 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 NBK33B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NBK34I On 10/05/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 330,000,000        | 110,000,000        |
| <b>Total NBK34B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>330,000,000</b> | <b>110,000,000</b> |
| <b>Total For NBK34B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>330,000,000</b> | <b>110,000,000</b> |
| NBK35I On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>           |
| NBK36I On 10/05/2026 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 380,000,000        | 190,000,000        |
| <b>Total NBK36B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>380,000,000</b> | <b>190,000,000</b> |
| <b>Total For NBK36B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>380,000,000</b> | <b>190,000,000</b> |
| NBK37I On 02/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                  | 0                  |
| <b>Total NBK37B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NBK37B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NBK38I On 02/08/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  |        |            | 8.74000   | 106.84313 | 8.74000            | 106.81790          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total NBK3A SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NBK3A</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NBK3A On 09/09/2019 Spot Bond  |        |            | 100.00000 | 34.79724  | 100.00000          | 34.71938           |                   |            | 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   |        |            | 11.91000  | 11.91000  | 11.91000           | 11.91000           |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 30,000,000         | 10,000,000         |
| <b>Total NBK42B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>30,000,000</b>  | <b>10,000,000</b>  |
| <b>Total For NBK42B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>30,000,000</b>  | <b>10,000,000</b>  |
| NBK43I On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                  | 0                  |
| <b>Total NBK43B 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 NBK43B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK7B On 19/04/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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  |        |            | 11.08000  | 100.21658 | 11.08000           | 100.18673          |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            | 11.11500  | 99.27364  | 11.11500           | 99.24398           |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN93 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN93</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| NED03 On 26/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED04 On 01/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED04U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED04U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED13 On 25/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 29/11/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 08/04/2019 Spot Bond |        |            | 9.64000   | 9.64000   | 9.64000            | 9.64000            |                   |            |  | 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 08/04/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 14/10/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 16/01/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 01/07/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 1,080,000,000    | 943,000,000   |

| 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 NED19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,080,000,000</b> | <b>943,000,000</b>   |
| <b>Total For NED19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,080,000,000</b> | <b>943,000,000</b>   |
| NED20 On 01/07/2020 Spot Bond  |        |            | 11.28000  | 104.69400 | 11.28000           | 104.66279          |                   |            | 0.00        | 0                    | 3,030,000,000        |
| <b>Total NED20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>3,030,000,000</b> |
| <b>Total For NED20</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>3,030,000,000</b> |
| NEDT1.On 21/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>             |
| NET51 On 16/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NET51 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NET51</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NGL01 On 22/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                    | 13,900,000           |
| <b>Total NGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>13,900,000</b>    |
| <b>Total For NGL01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>13,900,000</b>    |
| NGL02 On 15/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                    | 44,000,000           |
| <b>Total NGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>44,000,000</b>    |
| <b>Total For NGL02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>44,000,000</b>    |
| NGL03 On 26/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NGL03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NGLT1 On 01/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NGLT1A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NGLT1A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NHM00 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 102.64800 | 10.00000           | 102.62100          |                   |            | 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  | 100.68803 | 13.50000           | 100.65170          |                   |            | 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 09/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            | 3.70000   | 3.70000   | 3.70000            | 3.70000            |                   |            | 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 NILB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB12 On 07/12/2033 Spot Bond |        |            | 3.45000   | 3.45000   | 3.45000            | 3.45000            |                   |            |  | 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 |        |            | 4.09000   | 4.09000   | 4.09000            | 4.09000            |                   |            |  | 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 |        |            | 4.15000   | 4.15000   | 4.15000            | 4.15000            |                   |            |  | 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 |        |            | 4.46000   | 155.71817 | 4.46000            | 155.69428          |                   |            |  | 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 |        |            | 4.45000   | 74.44599  | 4.45000            | 74.43468           |                   |            |  | 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  |        |            | 9.13000   | 103.78840 | 9.13000            | 103.76322          |                   |            |  | 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  |        |            | 9.76000   | 9.76000   | 9.76000            | 9.76000            |                   |            |  | 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 22/05/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 22/05/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A2 On 22/05/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A2 On 22/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 NQ1A24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A2 On 22/05/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A25 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A25</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A2 On 22/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A26 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A26</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B1 On 22/05/2020 Spot Bond |        |            | 9.96000   | 9.96000   | 9.96000            | 9.96000            |                   |            |  | 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 22/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| NQ1B1 On 22/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1B19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1C1 On 22/05/2020 Spot Bond |        |            | 10.16000  | 10.16000  | 10.16000           | 10.16000           |                   |            |  | 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 22/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 22/05/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| NQ1C1 On 22/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1C19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQF1D On 22/05/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 22/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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 |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total NQF1D8 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For NQF1D8</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| NRA01 On 30/11/2018 Spot Bond |        |            | 8.92000   | 103.14449 | 8.92000            | 103.11977          |                   |                              | 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 |        |            | 10.03500  | 109.45852 | 10.03500           | 109.42892          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total NRA022 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For NRA022</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| NRA02 On 31/05/2023 Spot Bond |        |            | 3.98000   | 171.59264 | 3.98000            | 171.56852          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total NRA023 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For NRA023</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| NRA02 On 30/11/2028 Spot Bond |        |            | 11.83500  | 102.54904 | 11.83500           | 102.51665          |                   | 16,569,000,000,000.00        | 1,400,000,000        | 6,240,000,000        |               |
| <b>Total NRA028 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>16,569,000,000,000.00</b> | <b>1,400,000,000</b> | <b>6,240,000,000</b> |               |
| <b>Total For NRA028</b>       |        |            |           |           |                    |                    |                   | <b>16,569,000,000,000.00</b> | <b>1,400,000,000</b> | <b>6,240,000,000</b> |               |
| NRA02 On 30/11/2028 Spot Bond |        |            | 100.00000 | 12.28907  | 100.00000          | 12.26173           |                   | 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 |        |            |           |           | 0.00000            | 0.00000            |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total NTC16 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For NTC16</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| NTC18 On 27/02/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   | 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 |        |            |           |           | 0.00000            | 0.00000            |                   | 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>             |               |
| NTC20 On 27/07/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   | 0.00                         | 10,000,000           | 96,000,000           |               |
| <b>Total NTC20 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>10,000,000</b>    | <b>96,000,000</b>    |               |
| <b>Total For NTC20</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>10,000,000</b>    | <b>96,000,000</b>    |               |
| NTC21 On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   | 0.00                         | 0                    | 80,000,000           |               |
| <b>Total NTC21 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>80,000,000</b>    |               |
| <b>Total For NTC21</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>80,000,000</b>    |               |
| OMI01 On 22/11/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   | 0.00                         | 0                    | 80,000,000           |               |

| 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 OMI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b>    |
| <b>Total For OMI01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b>    |
| OML02 On 27/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 50,000,000           |
| <b>Total OML02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b>    |
| <b>Total For OML02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b>    |
| OML03 On 27/11/2019 Spot Bond |        |            | 10.28000  | 98.29741  | 10.28000           | 98.27020           |                   |            |  | 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 19/03/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total OML04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For OML04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OML05 On 19/03/2020 Spot Bond |        |            | 10.56500  | 10.56500  | 10.56500           | 10.56500           |                   |            |  | 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 |        |            | 11.24000  | 98.97761  | 11.24000           | 98.94772           |                   |            |  | 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 |        |            | 12.23500  | 96.10576  | 12.23500           | 96.07424           |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total OML07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For OML07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| OML08 On 14/09/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 500,000,000          |
| <b>Total OML08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| <b>Total For OML08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| OML09 On 14/09/2022 Spot Bond |        |            | 11.23000  | 101.11583 | 11.23000           | 101.08530          |                   |            |  | 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 |        |            | 12.23500  | 98.04083  | 12.23500           | 98.00867           |                   |            |  | 0.00        | 0                | 870,000,000          |
| <b>Total OML10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>870,000,000</b>   |
| <b>Total For OML10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>870,000,000</b>   |
| PMM12 On 25/11/2020 Spot Bond |        |            | 10.00000  | 102.64800 | 10.00000           | 102.62100          |                   |            |  | 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>             |
| PMM34 On 07/03/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| PMM36 On 04/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 PMM36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For PMM36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| PMM38 On 12/06/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total PMM38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For PMM38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| PMM39 On 04/09/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total PMM39 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For PMM39</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| PMM40 On 04/09/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total PMM40 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For PMM40</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| PMM41 On 07/05/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total PMM41 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For PMM41</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| PMM42 On 28/05/2018 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total PMM42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For PMM42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| PPC002 On 31/12/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 76,800,000         |
| <b>Total PPC002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>76,800,000</b>  |
| <b>Total For PPC002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>76,800,000</b>  |
| PPC003 On 31/10/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>           |
| PRE1A On 27/01/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 14,558,885         |
| <b>Total PRE1A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,558,885</b>  |
| <b>Total For PRE1A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,558,885</b>  |
| PRE1B On 27/01/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 638,254,386        |
| <b>Total PRE1B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>638,254,386</b> |
| <b>Total For PRE1B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>638,254,386</b> |
| PRE1C On 27/01/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 27/01/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total PRE2A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For PRE2A3</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| PRE2B On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  |        |            | 9.16000   | 112.79212 | 9.21500            | 112.41371          |                   |            | 471,771,994,564,000.00       | 1,090,804,802,900      | 1,950,174,942,100      |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,771,994,564,000.00</b>  | <b>090,804,802,900</b> | <b>950,174,942,100</b> |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            | <b>1,771,994,564,000.00</b>  | <b>090,804,802,900</b> | <b>950,174,942,100</b> |
| R197 On 07/12/2023 Spot Bond  |        |            | 2.78000   | 288.24004 | 2.78000            | 288.20898          |                   |            | 89,373,899,188,000.00        | 32,148,884,600         | 31,008,540,300         |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>19,373,899,188,000.00</b> | <b>32,148,884,600</b>  | <b>31,008,540,300</b>  |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            | <b>19,373,899,188,000.00</b> | <b>32,148,884,600</b>  | <b>31,008,540,300</b>  |
| R202 On 07/12/2033 Spot Bond  |        |            | 2.95000   | 225.81092 | 2.95000            | 225.78556          |                   |            | 487,055,700,240,000.00       | 165,103,627,200        | 174,006,529,400        |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>17,055,700,240,000.00</b> | <b>165,103,627,200</b> | <b>174,006,529,400</b> |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>17,055,700,240,000.00</b> | <b>165,103,627,200</b> | <b>174,006,529,400</b> |
| R2023 On 28/02/2023 Spot Bond |        |            | 8.51000   | 98.78664  | 8.55000            | 98.60071           |                   |            | 360,515,401,122,000.00       | 982,434,242,200        | 762,219,121,100        |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,515,401,122,000.00</b> | <b>982,434,242,200</b> | <b>762,219,121,100</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>10,515,401,122,000.00</b> | <b>982,434,242,200</b> | <b>762,219,121,100</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 9.80500   | 89.98852  | 9.80500            | 89.96511           |                   |            | 575,315,062,592,000.00       | 1,078,563,494,400      | 551,035,585,500        |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>15,315,062,592,000.00</b> | <b>078,563,494,400</b> | <b>551,035,585,500</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>15,315,062,592,000.00</b> | <b>078,563,494,400</b> | <b>551,035,585,500</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.99000   | 88.27357  | 9.99000            | 88.24994           |                   |            | 346,839,429,376,000.00       | 835,519,462,400        | 408,756,600,000        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>16,839,429,376,000.00</b> | <b>835,519,462,400</b> | <b>408,756,600,000</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>16,839,429,376,000.00</b> | <b>835,519,462,400</b> | <b>408,756,600,000</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 10.17500  | 91.75875  | 10.17500           | 91.73359           |                   |            | 050,723,749,840,000.00       | 594,665,724,800        | 347,522,800,000        |

| 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 R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,723,749,840,000.00</b> | <b>594,665,724,800</b> | <b>347,522,800,000</b> |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>10,723,749,840,000.00</b> | <b>594,665,724,800</b> | <b>347,522,800,000</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 10.25000  | 88.25782  | 10.25000           | 88.23386           |                   |            | 361,364,001,350,000.00       | 815,742,829,400        | 606,449,975,900        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,364,001,350,000.00</b>  | <b>815,742,829,400</b> | <b>606,449,975,900</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>1,364,001,350,000.00</b>  | <b>815,742,829,400</b> | <b>606,449,975,900</b> |
| R204 On 21/12/2018 Spot Bond  |        |            | 7.65000   | 103.90377 | 7.64500            | 103.88746          |                   |            | 580,784,493,265,000.00       | 337,357,450,100        | 664,415,430,000        |
| <b>Total R204 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,784,493,265,000.00</b> | <b>337,357,450,100</b> | <b>664,415,430,000</b> |
| <b>Total For R204</b>         |        |            |           |           |                    |                    |                   |            | <b>10,784,493,265,000.00</b> | <b>337,357,450,100</b> | <b>664,415,430,000</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 10.34500  | 91.37155  | 10.34500           | 91.34651           |                   |            | 104,455,871,544,000.00       | 1,266,742,955,200      | 607,447,000,000        |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>14,455,871,544,000.00</b> | <b>266,742,955,200</b> | <b>607,447,000,000</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>14,455,871,544,000.00</b> | <b>266,742,955,200</b> | <b>607,447,000,000</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 10.38500  | 88.26943  | 10.38500           | 88.24515           |                   |            | 930,389,320,168,000.00       | 763,638,836,800        | 719,037,192,700        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,389,320,168,000.00</b> | <b>763,638,836,800</b> | <b>719,037,192,700</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>10,389,320,168,000.00</b> | <b>763,638,836,800</b> | <b>719,037,192,700</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 10.34000  | 87.54781  | 10.34000           | 87.52343           |                   |            | 147,104,693,314,000.00       | 1,464,903,742,100      | 1,187,585,902,849      |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>17,104,693,314,000.00</b> | <b>464,903,742,100</b> | <b>187,585,902,849</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>17,104,693,314,000.00</b> | <b>464,903,742,100</b> | <b>187,585,902,849</b> |
| R207 On 15/01/2020 Spot Bond  |        |            | 7.95000   | 101.38266 | 7.97000            | 101.32309          |                   |            | 483,401,329,060,000.00       | 1,067,094,506,800      | 446,020,120,800        |
| <b>Total R207 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>13,401,329,060,000.00</b> | <b>067,094,506,800</b> | <b>446,020,120,800</b> |
| <b>Total For R207</b>         |        |            |           |           |                    |                    |                   |            | <b>13,401,329,060,000.00</b> | <b>067,094,506,800</b> | <b>446,020,120,800</b> |
| R208 On 31/03/2021 Spot Bond  |        |            | 8.19000   | 97.01096  | 8.22500            | 96.89182           |                   |            | 677,826,570,322,000.00       | 1,059,563,683,800      | 601,743,674,300        |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>7,826,570,322,000.00</b>  | <b>059,563,683,800</b> | <b>601,743,674,300</b> |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>7,826,570,322,000.00</b>  | <b>059,563,683,800</b> | <b>601,743,674,300</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 9.86000   | 70.70794  | 9.92500            | 70.27351           |                   |            | 749,020,192,508,000.00       | 1,800,103,467,800      | 1,441,111,502,600      |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>19,020,192,508,000.00</b> | <b>800,103,467,800</b> | <b>441,111,502,600</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>19,020,192,508,000.00</b> | <b>800,103,467,800</b> | <b>441,111,502,600</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 2.90000   | 178.75618 | 2.90000            | 178.73629          |                   |            | 28,567,114,390,000.00        | 9,850,729,100          | 76,737,396,400         |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>28,567,114,390,000.00</b> | <b>9,850,729,100</b>   | <b>76,737,396,400</b>  |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>28,567,114,390,000.00</b> | <b>9,850,729,100</b>   | <b>76,737,396,400</b>  |
| R212 On 31/01/2022 Spot Bond  |        |            | 2.66000   | 149.33248 | 2.68000            | 149.20110          |                   |            | 244,404,426,378,000.00       | 91,881,363,300         | 137,147,138,200        |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>14,404,426,378,000.00</b> | <b>91,881,363,300</b>  | <b>137,147,138,200</b> |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>14,404,426,378,000.00</b> | <b>91,881,363,300</b>  | <b>137,147,138,200</b> |
| R213 On 28/02/2031 Spot Bond  |        |            | 9.68000   | 81.98761  | 9.74000            | 81.58722           |                   |            | 545,153,927,368,000.00       | 572,846,480,100        | 403,150,201,100        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,153,927,368,000.00</b> | <b>572,846,480,100</b> | <b>403,150,201,100</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>15,153,927,368,000.00</b> | <b>572,846,480,100</b> | <b>403,150,201,100</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 10.27500  | 68.46947  | 10.27500           | 68.45052           |                   |            | 185,442,880,535,000.00       | 1,867,196,387,400      | 1,030,616,897,200      |

| 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 R214 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>15,442,880,535,000.00</b> | <b>867,196,387,400</b> | <b>030,616,897,200</b> |
| <b>Total For R214</b>          |        |            |           |           |                    |                    |                   |            |  | <b>15,442,880,535,000.00</b> | <b>867,196,387,400</b> | <b>030,616,897,200</b> |
| RCG01 On 24/10/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00                         | 0                      | 0                      |
| <b>Total RCG01B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For RCG01B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| RCSB0 On 12/04/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00                         | 0                      | 0                      |
| <b>Total RCSB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For RCSB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| RCSB0 On 10/12/2017 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>               |
| RCSB6 On 31/03/2018 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>               |
| RDF02I On 04/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>               |
| RDF03I On 04/04/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>               |
| RDF04I On 04/10/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                         | 0                      | 0                      |
| <b>Total RDF04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For RDF04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| RDF05I On 04/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>               |
| RDF06I On 28/08/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                         | 0                      | 0                      |
| <b>Total RDF06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For RDF06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| RDFB0 On 11/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 27/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 24,600,000        |
| <b>Total RDFB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>24,600,000</b> |
| <b>Total For RDFB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>24,600,000</b> |
| RDFB0 On 30/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total RDFB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For RDFB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| RDFB0 On 02/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 86,000,000        |
| <b>Total RDFB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>86,000,000</b> |
| <b>Total For RDFB10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>86,000,000</b> |
| RDFB1 On 27/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |
| RDFB1 On 27/11/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total RDFB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For RDFB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| RDFC3 On 04/06/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total RDFC38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For RDFC38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| RDFC3 On 27/07/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total RDFC39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For RDFC39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| RDFC4 On 23/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total RDFC40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For RDFC40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| RDFC4 On 05/10/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total RDFC41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For RDFC41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| REB01 On 21/05/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 REB01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For REB01</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| REB01/On 21/05/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                             | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |                             | 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 17/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |                             | 0.00                  | 0                     | 0             |
| <b>Total REBC06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For REBC06</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| REBC7 On 31/05/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 060,000,000,000,000.00      | 90,600,000,000        | 35,000,000,000        |               |
| <b>Total REBC7U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0,000,000,000,000.00</b> | <b>90,600,000,000</b> | <b>35,000,000,000</b> |               |
| <b>Total For REBC7U</b>       |        |            |           |           |                    |                    |                   |            | <b>0,000,000,000,000.00</b> | <b>90,600,000,000</b> | <b>35,000,000,000</b> |               |
| RED20 On 05/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |                             | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |                             | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |                             | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |                             | 0.00                  | 0                     | 0             |
| <b>Total RED204 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For RED204</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| RED20 On 05/07/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |                             | 0.00                  | 0                     | 0             |
| <b>Total RED205 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For RED205</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| RED30 On 16/09/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |                             | 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>      |
| RES01 On 02/03/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                             | 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>      |
| RES02 On 02/03/2019 Spot Bond |        |            | 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      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <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>           |
| RES03I On 02/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>           |
| RES04I On 02/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>           |
| RES18 On 05/02/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>           |
| RES34 On 25/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 280,000,000          | 70,000,000         |
| <b>Total RES36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>280,000,000</b>   | <b>70,000,000</b>  |
| <b>Total For RES36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>280,000,000</b>   | <b>70,000,000</b>  |
| RES38 On 01/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 1,420,000,000        | 630,000,000        |
| <b>Total RES38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,420,000,000</b> | <b>630,000,000</b> |
| <b>Total For RES38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,420,000,000</b> | <b>630,000,000</b> |
| RES39I On 03/05/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total RES39U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For RES39U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| RES40 On 13/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total RES40 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For RES40</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| RMBI0€ On 24/07/2038 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>           |
| RW21 On 21/04/2021 Spot Bond   |        |            | 9.85500   | 101.42668 | 9.85500            | 101.39987          |                   |            |  | 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 RW21 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For RW21</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| RW23 On 10/12/2023 Spot Bond   |        |            | 10.34000  | 96.11819  | 10.34000           | 96.09171           |                   |                             | 0.00        | 0                  | 300,000,000           |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>300,000,000</b>    |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>300,000,000</b>    |
| RW28 On 10/12/2028 Spot Bond   |        |            | 11.58000  | 91.55958  | 11.58000           | 91.53143           |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| S1329L On 12/12/2017 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total S1329U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For S1329U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| SBK12/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 102.64800 | 10.00000           | 102.62100          |                   |                             | 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  |        |            | 7.63000   | 7.63000   | 7.63000            | 7.63000            |                   | 3,052,000,000,000.00        |             | 400,000,000        | 200,000,000           |
| <b>Total SBK14 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>3,052,000,000,000.00</b> |             | <b>400,000,000</b> | <b>200,000,000</b>    |
| <b>Total For SBK14</b>         |        |            |           |           |                    |                    |                   | <b>3,052,000,000,000.00</b> |             | <b>400,000,000</b> | <b>200,000,000</b>    |
| SBK16 On 15/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00        | 0                  | 500,000,000           |
| <b>Total SBK16 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>500,000,000</b>    |
| <b>Total For SBK16</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>500,000,000</b>    |
| SBK17 On 30/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total SBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For SBK18</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| SBK19 On 24/10/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 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 02/12/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00        | 0                  | 28,802,800,000        |
| <b>Total SBK20 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>28,802,800,000</b> |
| <b>Total For SBK20</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>28,802,800,000</b> |
| SBK21 On 28/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 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 28/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                             | 0.00        | 55,000,000         | 55,000,000            |



| 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 SBK22 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>55,000,000</b> | <b>55,000,000</b>    |
| <b>Total For SBK22</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>55,000,000</b> | <b>55,000,000</b>    |
| SBK23 On 28/05/2022 Spot Bond  |        |            | 11.49000  | 100.33357 | 11.49000           | 100.30261          |                   |            | 0.00        | 0                 | 2,050,000,000        |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>2,050,000,000</b> |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>2,050,000,000</b> |
| SBK24 On 19/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                 | 0                    |
| <b>Total SBK24 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBK24</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBK24/ On 19/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 25/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  |        |            | 11.43500  | 103.46071 | 11.43500           | 103.42911          |                   |            | 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   |        |            | 8.74000   | 101.05430 | 8.74000            | 101.03084          |                   |            | 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> |
| SBS16 On 22/09/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 23/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                 | 24,700,000           |
| <b>Total SBS18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>24,700,000</b>    |
| <b>Total For SBS18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>24,700,000</b>    |
| SBS19 On 23/06/2021 Spot Bond  |        |            | 9.21500   | 107.33923 | 9.21500            | 107.31282          |                   |            | 0.00        | 0                 | 0                    |
| <b>Total SBS19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBS19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBS20 On 15/05/2026 Spot Bond  |        |            | 10.38000  | 98.60596  | 10.38000           | 98.57839           |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>             |
| SBS24 On 24/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 SBS24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS25 On 24/05/2019 Spot Bond |        |            | 8.46500   | 100.72083 | 8.46500            | 100.69777          |                   |            |  | 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 |        |            | 9.91000   | 103.80870 | 9.91000            | 103.78142          |                   |            |  | 0.00        | 0                | 5,143,000,000        |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,143,000,000</b> |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,143,000,000</b> |
| SBS29 On 12/06/2019 Spot Bond |        |            | 8.51000   | 104.33190 | 8.51000            | 104.30815          |                   |            |  | 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  |        |            | 10.55500  | 87.14413  | 10.55500           | 87.11938           |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 12/06/2027 Spot Bond |        |            | 10.62000  | 99.66153  | 10.62000           | 99.63336           |                   |            |  | 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>             |
| SBS33 On 19/09/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 10.63000  | 99.48519  | 10.63000           | 99.45674           |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS36 On 29/01/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 8.72500   | 101.24210 | 8.72500            | 101.21862          |                   |            |  | 0.00        | 0                | 2,100,000,000        |
| <b>Total SBS37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,100,000,000</b> |
| <b>Total For SBS37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,100,000,000</b> |
| SBS38 On 29/01/2025 Spot Bond |        |            | 10.17500  | 97.63887  | 10.17500           | 97.61254           |                   |            |  | 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 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 |        |            | 11.11000  | 94.05201  | 11.11000           | 94.02438           |                   |            |                             | 0.00        | 0                  | 0                  |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SBS4 On 16/11/2021 Spot Bond  |        |            | 9.46500   | 97.54726  | 9.46500            | 97.52235           |                   |            |                             | 0.00        | 0                  | 580,000,000        |
| <b>Total SBS4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>580,000,000</b> |
| <b>Total For SBS4</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>580,000,000</b> |
| SBS40 On 12/11/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |                             | 0.00        | 0                  | 0                  |
| <b>Total SBS40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SBS40</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SBS41 On 12/11/2022 Spot Bond |        |            | 9.77000   | 101.32134 | 9.77000            | 101.29464          |                   |            | 2,862,610,000,000.00        |             | 293,000,000        | 115,000,000        |
| <b>Total SBS41 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>2,862,610,000,000.00</b> |             | <b>293,000,000</b> | <b>115,000,000</b> |
| <b>Total For SBS41</b>        |        |            |           |           |                    |                    |                   |            | <b>2,862,610,000,000.00</b> |             | <b>293,000,000</b> | <b>115,000,000</b> |
| SBS42 On 12/11/2025 Spot Bond |        |            | 10.25000  | 102.63173 | 10.25000           | 102.60340          |                   |            |                             | 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 |        |            | 10.59500  | 101.91806 | 10.59500           | 101.88900          |                   |            |                             | 0.00        | 0                  | 0                  |
| <b>Total SBS43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SBS43</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SBS44 On 15/02/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |                             | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |                             | 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 |        |            | 9.77500   | 106.59990 | 9.77500            | 106.57225          |                   |            |                             | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |                             | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |                             | 0.00        | 0                  | 0                  |
| <b>Total SBS48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SBS48</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SBS49 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |                             | 0.00        | 960,000,000        | 560,000,000        |

| 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 SBS49 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>960,000,000</b> | <b>560,000,000</b> |
| <b>Total For SBS49</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>960,000,000</b> | <b>560,000,000</b> |
| SBS50 On 31/01/2022 Spot Bond  |        |            | 9.76000   | 102.11132 | 9.76000            | 102.08487          |                   |            |  | 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  |        |            | 10.37500  | 10.37500  | 10.37500           | 10.37500           |                   |            |  | 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>           |
| SBS52 On 29/01/2030 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 420,000,000        | 210,000,000        |
| <b>Total SBS52 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>420,000,000</b> | <b>210,000,000</b> |
| <b>Total For SBS52</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>420,000,000</b> | <b>210,000,000</b> |
| SBS53 On 03/05/2027 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SBS53 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SBS53</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SBS54 On 12/06/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SBS54 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SBS54</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SBS55 On 12/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 160,000,000        |
| <b>Total SBS55 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>160,000,000</b> |
| <b>Total For SBS55</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>160,000,000</b> |
| SBS56 On 12/06/2022 Spot Bond  |        |            | 9.66000   | 9.66000   | 9.66000            | 9.66000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SBS56 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SBS56</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SBS57 On 12/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SBS57 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SBS57</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SBS58 On 12/06/2027 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SBS58 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SBS58</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SBS59 On 09/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SBS59 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SBS59</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 3.81000   | 273.27849 | 3.81000            | 273.24150          |                   |            |  | 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 |        |            | 4.50000   | 4.50000   | 4.50000            | 4.50000            |                   |            |  | 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 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SBT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBT101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBT102 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SBT102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBT102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SF2A2L On 11/02/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 11/02/2018 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 11/02/2018 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 11/02/2018 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| SGI006 On 11/07/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SGI006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SGI006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHI02 On 01/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| SHS06 On 12/12/2017 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS11L On 25/11/2020 Spot Bond |        |            | 10.00000  | 102.64800 | 10.00000           | 102.62100          |                   |            |  | 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 SHS11U/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SHS11U/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SHS22 On 23/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 4,293,000,000        | 1,431,000,000        |
| <b>Total SHS24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,293,000,000</b> | <b>1,431,000,000</b> |
| <b>Total For SHS24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,293,000,000</b> | <b>1,431,000,000</b> |
| SHS25 On 29/06/2020 Spot Bond  |        |            | 10.23500  | 103.24966 | 10.23500           | 103.22150          |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| SHS29I On 03/12/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                    | 16,500,000           |
| <b>Total SHS30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>16,500,000</b>    |
| <b>Total For SHS30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>16,500,000</b>    |
| SHS31 On 05/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| SHS32 On 10/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SHS32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SHS32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SHS33 On 10/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SHS33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SHS33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SHS34 On 03/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 SHS34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SHS34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SLI3 On 15/08/2018 Spot Bond  |        |            | 8.87500   | 102.41300 | 8.87500            | 102.38883          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total SLI3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SLI3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SLI4 On 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 66,000,000        | 66,000,000           |
| <b>Total SLI4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>66,000,000</b> | <b>66,000,000</b>    |
| <b>Total For SLI4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>66,000,000</b> | <b>66,000,000</b>    |
| SLRA1 On 15/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 15/08/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 15/08/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 15/08/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| SNT02 On 12/04/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total SNT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SNT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SNT03 On 12/04/2023 Spot Bond |        |            | 11.26000  | 11.26000  | 11.26000           | 11.26000           |                   |            |  | 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> |
| SNT04 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                 | 8,000,000            |
| <b>Total SNT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>8,000,000</b>     |
| <b>Total For SNT04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>8,000,000</b>     |
| SPDA1 On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 378,000,000       | 126,000,000          |

| 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 SPDA10 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>378,000,000</b>   | <b>126,000,000</b> |
| <b>Total For SPDA10</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>378,000,000</b>   | <b>126,000,000</b> |
| SPDA1 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 0.00        | 0                    | 0                  |
| <b>Total SPDA11 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For SPDA11</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| SPDA1 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 0.00        | 200,000,000          | 100,000,000        |
| <b>Total SPDA12 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>200,000,000</b>   | <b>100,000,000</b> |
| <b>Total For SPDA12</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>200,000,000</b>   | <b>100,000,000</b> |
| SPDA6 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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 |        |            | 10.03500  | 96.91856  | 10.03500           | 96.89250           |                   | 10,035,000,000,000.00        |             | 1,000,000,000        | 500,000,000        |
| <b>Total SSA06 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,035,000,000,000.00</b> |             | <b>1,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For SSA06</b>        |        |            |           |           |                    |                    |                   | <b>10,035,000,000,000.00</b> |             | <b>1,000,000,000</b> | <b>500,000,000</b> |
| SSN00 On 31/03/2021 Spot Bond |        |            | 9.90500   | 92.36475  | 9.90500            | 92.34022           |                   | 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 |        |            | 9.90500   | 92.36475  | 9.90500            | 92.34022           |                   | 2,971,500,000,000.00         |             | 300,000,000          | 150,000,000        |



| 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 SSN005 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>2,971,500,000,000.00</b> | <b>300,000,000</b> | <b>150,000,000</b> |
| <b>Total For SSN005</b>        |        |            |           |           |                    |                    |                   |            | <b>2,971,500,000,000.00</b> | <b>300,000,000</b> | <b>150,000,000</b> |
| SSN01: On 31/01/2025 Spot Bond |        |            | 4.25500   | 4.25500   | 4.25500            | 4.25500            |                   |            | 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 21/12/2026 Spot Bond |        |            | 10.83500  | 102.76010 | 10.83500           | 102.73048          |                   |            | 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 |        |            | 11.75000  | 70.23763  | 11.75000           | 70.21549           |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00                        | 520,000,000        | 130,000,000        |
| <b>Total SSN027 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>520,000,000</b> | <b>130,000,000</b> |
| <b>Total For SSN027</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>520,000,000</b> | <b>130,000,000</b> |
| SSN02: On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 17/03/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00                        | 90,000,000         | 30,000,000         |
| <b>Total SSN033 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>90,000,000</b>  | <b>30,000,000</b>  |
| <b>Total For SSN033</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>90,000,000</b>  | <b>30,000,000</b>  |
| SSN03: On 02/06/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 01/06/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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   | 9.55000   | 9.55000            | 9.55000            |                   |            | 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 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>      |
| SSN04( On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 10.06000  | 100.14206 | 10.06000           | 100.11505          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 4.58000   | 93.53346  | 4.58000            | 93.51892           |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04( On 14/02/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| SSN04( On 21/06/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN048</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04( On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05( On 08/12/2023 Spot Bond |        |            | 3.81000   | 3.81000   | 3.81000            | 3.81000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05( On 26/09/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 SSN051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05: On 26/10/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN052 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN052</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05: On 26/10/2020 Spot Bond |        |            | 8.38700   | 105.76351 | 8.38700            | 105.71671          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN053 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN053</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05: On 26/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05: On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 10.28500  | 94.71102  | 10.28500           | 94.68492           |                   |            |  | 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>      |
| T12A10 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 21/08/2019 Spot Bond |        |            | 9.73000   | 101.39013 | 9.73000            | 101.36395          |                   |            |  | 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>      |
| T13A10 On 21/08/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 9.63000   | 104.73747 | 9.63000            | 104.71071          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total T13A14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For T13A14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| T13A15 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 9.73000   | 104.18611 | 9.73000            | 104.15921          |                   |            |  | 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 21/08/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            | 9.68000   | 102.81188 | 9.68000            | 102.78547          |                   |            |  | 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>           |
| T14A10 On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total T14A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For T14A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| T14A11 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total T14A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For T14A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| T14A12 On 21/11/2021 Spot Bond |        |            | 9.15000   | 100.24745 | 9.15000            | 100.22269          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total T14A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For T14A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TFS117 On 02/09/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TFS117 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TFS117</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TFS123 On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 114,370,000        |
| <b>Total TFS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>114,370,000</b> |
| <b>Total For TFS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>114,370,000</b> |
| TFS135 On 06/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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>          |
| TFS13€ On 06/07/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |
| TFS13€ On 27/05/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TFS139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TFS139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TFS141On 28/10/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 55,000,000        |
| <b>Total TFS141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>55,000,000</b> |
| <b>Total For TFS141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>55,000,000</b> |
| TFS142 On 28/10/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |
| TFS144 On 20/03/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 7,000,000         |
| <b>Total TFS144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,000,000</b>  |
| <b>Total For TFS144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,000,000</b>  |
| TFS14€ On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>          |
| TFS14€ On 25/04/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TFS146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TFS146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TFS147 On 12/10/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TFS147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TFS147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TFS14€ On 12/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TFS148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TFS148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TFS14€ On 31/10/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TFS149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TFS149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TFS15C On 16/11/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TFS150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TFS150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH10A; On 18/10/2038 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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>             |
| TH11A2 On 18/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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   | 103.20826 | 8.73000            | 103.18430          |                   |            |  | 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>             |
| TH11A5 On 18/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 1,829,257,996        |
| <b>Total TH11A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,829,257,996</b> |
| <b>Total For TH11A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,829,257,996</b> |
| TH11A6 On 18/07/2018 Spot Bond |        |            | 9.24000   | 9.24000   | 9.24000            | 9.24000            |                   |            |  | 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>             |
| TH11A8 On 18/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 18/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| TH11B2 On 18/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| TH11B3 On 18/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| TH11C1 On 18/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| TH11C2 On 18/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| TH11C3 On 18/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| TH11D1 On 18/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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>      |
| TH11D1 On 18/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH11D2 On 18/07/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A1 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH12A2 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH12A3 On 21/08/2019 Spot Bond |        |            | 9.68000   | 9.68000   | 9.68000            | 9.68000            |                   |            |  | 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>      |
| TH12A4 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH12A5 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH12A6 On 21/08/2019 Spot Bond |        |            | 9.59000   | 100.71061 | 9.59000            | 100.68498          |                   |            |  | 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>      |
| TH12A7 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH12A8 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH12A9 On 21/08/2019 Spot Bond |        |            | 9.70000   | 100.12136 | 9.70000            | 100.09559          |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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>      |
| TH12B1 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH12B2 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B3 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH12B4 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH12C1 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH12C2 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH12C3 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH12C4 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH12D1 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH12D2 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH12D3 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH12D4 On 21/08/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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>      |
| TH13A1 On 21/08/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH13A2 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A3 On 21/08/2020 Spot Bond |        |            | 9.83000   | 101.36265 | 9.83000            | 101.33623          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A6 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A7 On 21/08/2020 Spot Bond |        |            | 9.72000   | 102.43007 | 9.72000            | 102.40366          |                   |            |  | 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 |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH13A9 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH13B1 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH13B2 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH13B3 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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>      |
| TH13B4 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH13B5 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C1 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH13C2 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH13C3 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH13C4 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH13C5 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH13D1 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH13D2 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH13D3 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH13D4 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH14A2 On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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>      |
| TH14A2 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A3 On 21/11/2021 Spot Bond |        |            | 9.87500   | 100.99103 | 9.87500            | 100.96413          |                   |            |  | 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>      |
| TH14A4 On 21/02/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH14A5 On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH14A6 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH14A7 On 21/11/2021 Spot Bond |        |            | 9.82500   | 100.22692 | 9.82500            | 100.20908          |                   |            |  | 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>      |
| TH14A8 On 21/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A9 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH14B1 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH14B2 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14B3 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TH14C1 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 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>             |
| TH14C: On 21/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TH14C3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TH14C3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TH14D: On 21/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| TH14D: On 21/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TH14D3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TH14D3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TH9A1: On 18/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>             |
| THE9B: On 18/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 18/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 18/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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    |        |            | 9.43000   | 9.43000   | 9.43000            | 9.43000            |                   |            |  | 0.00        | 0                | 1,600,000,000        |
| <b>Total TL20 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,600,000,000</b> |
| <b>Total For TL20</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,600,000,000</b> |
| TL20/R: On 22/02/2020 Spot Bond |        |            | 100.00000 | 30.32320  | 100.00000          | 30.26567           |                   |            |  | 0.00        | 0                | 0                    |
| TL20/R: On 25/11/2020 Spot Bond |        |            | 10.00000  | 102.64800 | 10.00000           | 102.62100          |                   |            |  | 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>             |
| TL21U On 09/12/2021 Spot Bond   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TL21U SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TL21U</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|------------------------|-----------------------|---------------|
| TL22 On 04/03/2021 Spot Bond   |        |            |           |           | 0.00000            | 0.00000            |                   |                               | 0.00                   | 0                     | 0             |
| <b>Total TL22 SPOT</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| <b>Total For TL22</b>          |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| TL23 On 05/09/2022 Spot Bond   |        |            |           |           | 0.00000            | 0.00000            |                   |                               | 0.00                   | 0                     | 0             |
| <b>Total TL23 SPOT</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| <b>Total For TL23</b>          |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| TL24 On 05/09/2022 Spot Bond   |        |            | 9.85000   | 99.12562  | 9.85000            | 99.09930           |                   |                               | 0.00                   | 0                     | 0             |
| <b>Total TL24 SPOT</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| <b>Total For TL24</b>          |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| TL25 On 04/09/2024 Spot Bond   |        |            | 10.38000  | 105.53139 | 10.38000           | 105.47382          |                   |                               | 0.00                   | 0                     | 0             |
| <b>Total TL25 SPOT</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| <b>Total For TL25</b>          |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| TL26 On 25/11/2024 Spot Bond   |        |            |           |           | 0.00000            | 0.00000            |                   |                               | 0.00                   | 0                     | 0             |
| <b>Total TL26 SPOT</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| <b>Total For TL26</b>          |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| TLC02 On 22/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                               | 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>      |
| TLC03 On 22/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                               | 0.00                   | 0                     | 0             |
| <b>Total TLC03 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| <b>Total For TLC03</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| TN20 On 17/09/2020 Spot Bond   |        |            | 9.64500   | 104.19599 | 9.64500            | 104.16888          |                   | 120,726,430,352,780.00        | 116,197,659,964        | 56,785,850,079        |               |
| <b>Total TN20 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>120,726,430,352,780.00</b> | <b>116,197,659,964</b> | <b>56,785,850,079</b> |               |
| <b>Total For TN20</b>          |        |            |           |           |                    |                    |                   | <b>120,726,430,352,780.00</b> | <b>116,197,659,964</b> | <b>56,785,850,079</b> |               |
| TN20/R On 17/09/2020 Spot Bond |        |            | 100.00000 | 21.71579  | 100.00000          | 21.66721           |                   | 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 | 100.00000 | 100.00000          | 100.00000          |                   | 0.00                          | 0                      | 0                     |               |
| <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>              |               |
| TN21U On 13/05/2021 Spot Bond  |        |            | 100.00000 | 15.40558  | 100.00000          | 15.37112           |                   | 0.00                          | 0                      | 0                     |               |
| <b>Total TN21U SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>               | <b>0</b>              |               |
| <b>Total For TN21U</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>               | <b>0</b>              |               |
| TN23 On 06/11/2023 Spot Bond   |        |            | 10.22000  | 103.26285 | 10.22000           | 103.23442          |                   | 304,556,000,000,000.00        | 29,800,000,000         | 16,269,510,000        |               |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>304,556,000,000,000.00</b> | <b>29,800,000,000</b>  | <b>16,269,510,000</b> |               |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   | <b>304,556,000,000,000.00</b> | <b>29,800,000,000</b>  | <b>16,269,510,000</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 12.14919  | 100.00000          | 12.12201           |                   |                              | 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   |        |            | 11.13500  | 94.33242  | 11.13500           | 94.30465           |                   | 309,553,000,000,000.00       | 27,800,000,000        | 26,580,000,000        |               |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>19,553,000,000,000.00</b> | <b>27,800,000,000</b> | <b>26,580,000,000</b> |               |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   | <b>19,553,000,000,000.00</b> | <b>27,800,000,000</b> | <b>26,580,000,000</b> |               |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 12.12012  | 100.00000          | 12.09344           |                   |                              | 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   |        |            | 11.25500  | 86.51984  | 11.25500           | 86.49368           |                   | 202,590,000,000,000.00       | 18,000,000,000        | 10,010,000,000        |               |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>12,590,000,000,000.00</b> | <b>18,000,000,000</b> | <b>10,010,000,000</b> |               |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   | <b>12,590,000,000,000.00</b> | <b>18,000,000,000</b> | <b>10,010,000,000</b> |               |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 9.27393   | 100.00000          | 9.25318            |                   |                              | 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   |        |            | 11.87500  | 92.54705  | 11.87500           | 92.51773           |                   | 116,375,000,000,000.00       | 9,800,000,000         | 10,700,000,000        |               |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>16,375,000,000,000.00</b> | <b>9,800,000,000</b>  | <b>10,700,000,000</b> |               |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   | <b>16,375,000,000,000.00</b> | <b>9,800,000,000</b>  | <b>10,700,000,000</b> |               |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 121.35664 | 8.00000            | 121.33049          |                   |                              | 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   |        |            | 12.37500  | 89.24513  | 12.37500           | 89.21570           |                   | 143,550,000,000,000.00       | 11,600,000,000        | 6,300,000,000         |               |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>13,550,000,000,000.00</b> | <b>11,600,000,000</b> | <b>6,300,000,000</b>  |               |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   | <b>13,550,000,000,000.00</b> | <b>11,600,000,000</b> | <b>6,300,000,000</b>  |               |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 101.53631 | 10.75000           | 101.50711          |                   |                              | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total TNF18 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For TNF18</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| TORQ1 On 15/08/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 0.00                  | 0                     | 0             |
| <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>      |
| TORQ3 On 15/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TORQ6 On 15/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 15/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 15/08/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 15/08/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  | 102.64800 | 10.00000           | 102.62100          |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 30/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <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>      |
| TPDA0 On 30/11/2020 Spot Bond  |        |            | 9.83500   | 99.18660  | 9.83500            | 99.16030           |                   |            | 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>      |
| TRA2A On 14/12/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  |        |            | 9.98000   | 103.68872 | 9.98000            | 103.66113          |                   |            | 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>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TRA2A: On 14/12/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TRA2A5: On 14/12/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TRA2A6: On 14/12/2020 Spot Bond |        |            | 9.78000   | 9.78000   | 9.78000            | 9.78000            |                   |            |  | 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 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TRA2B2: On 14/12/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <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 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TRA2C2: On 14/12/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TRA2D2: On 14/12/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TRA3A: On 14/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3A1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3A1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3A2: On 14/11/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3A2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3A2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3A3: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3A3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3A3</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     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| TRA3B On 14/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                  | 0                 |
| <b>Total TRA3B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For TRA3B1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| TRAA2 On 14/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 123,190,200        | 41,063,400        |
| <b>Total TRAA2 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>123,190,200</b> | <b>41,063,400</b> |
| <b>Total For TRAA2</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>123,190,200</b> | <b>41,063,400</b> |
| TRAA4I On 14/06/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 14/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>          |
| TRAB2I On 14/06/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 14/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 14/06/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                 |
| <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 14/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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 14/06/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 14/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>          |
| TRAE2I On 14/06/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>          |
| TSE01L On 31/07/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TSE03l On 31/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| TSP221 On 26/04/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP222 On 10/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP224 On 24/05/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP224 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP224</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP225 On 07/12/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP226 On 07/06/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP227 On 21/06/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP227 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP227</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TTO01l On 28/08/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| TWC24 On 30/11/2017 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC249 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC249</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC25 On 10/01/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC250 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC250</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC25 On 15/01/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC251 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC251</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TWC25 On 18/01/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC252 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC252</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC25 On 22/01/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC253 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC253</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC25 On 29/01/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC254 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC254</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC25 On 12/02/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC255 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC255</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC25 On 16/02/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UG21 On 02/03/2021 Spot Bond   |        |            | 9.83500   | 104.98641 | 9.83500            | 104.95856          |                   |            |  | 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   |        |            | 11.30500  | 102.58102 | 11.30500           | 102.54987          |                   |            |  | 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>      |
| VCJA1U On 20/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA2U On 20/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA3U On 20/01/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB1U On 20/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB2U On 20/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB2U</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VCJB3L On 20/01/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total VCJB3U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB3U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA1L On 20/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total VCPA1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA2L On 20/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total VCPA2U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA2U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA3L On 20/01/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total VCPA3U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA3U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB1 On 20/07/2025 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total VCPB1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB2 On 20/10/2025 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total VCPB2U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB2U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB3 On 20/01/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total VCPB3U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB3U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VJA08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>      |
| VJA09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total VJA09U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA09U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>      |
| VJB09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total VJB09U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB09U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC21 On 06/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total VKC21 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC21</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC22 On 29/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total VKC22 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC22</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE01L On 01/04/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| VKE05 On 28/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>           |
| VKE09 On 08/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VKE09 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VKE09</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VKE10 On 08/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 151,000,000        | 151,000,000        |
| <b>Total VKE10 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>151,000,000</b> | <b>151,000,000</b> |
| <b>Total For VKE10</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>151,000,000</b> | <b>151,000,000</b> |
| VPA03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                  |
| <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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest    |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|------------------|
| VPA09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    | 0                |
| <b>Total VPA09U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>         |
| <b>Total For VPA09U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>         |
| VPB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 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 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 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 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 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 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 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 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    | 0                |
| <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 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 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>         |
| VPB09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    | 0                |
| <b>Total VPB09U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>         |
| <b>Total For VPB09U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>         |
| VR711L On 29/01/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 100,000,000,000,000.00       | 1,000,000,000        | 1,000,000,000        |                  |
| <b>Total VR711U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |                  |
| <b>Total For VR711U</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |                  |
| VRI708 On 29/11/2017 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 0.00                 | 0                    | 0                |
| <b>Total VRI708 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>         |
| <b>Total For VRI708</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>         |
| WHL01 On 10/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |                              | 0.00                 | 0                    | 7,000,000        |
| <b>Total WHL01 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>7,000,000</b> |
| <b>Total For WHL01</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>7,000,000</b> |
| WHL01 On 27/10/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    | 0                |
| <b>Total WHL01U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>         |
| <b>Total For WHL01U</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          |
|-----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------|------------------------|------------------------|
| WHL02 On 27/10/2022 Spot Bond     |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00             | 0                      | 0                      |
| <b>Total WHL02U SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               | <b>0</b>               |
| <b>Total For WHL02U</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               | <b>0</b>               |
| WRS2L On 25/11/2019 Spot Bond     |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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      |        |            | 3.26000   | 3.26000   | 3.26000            | 3.26000            |                   |            |  | 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>               |
| WSP3 On 28/05/2019 Spot Bond      |        |            | 8.30000   | 101.03659 | 8.30000            | 101.01390          |                   |            |  | 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      |        |            | 8.72000   | 100.68820 | 8.72000            | 100.66447          |                   |            |  | 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      |        |            | 9.08500   | 99.82342  | 9.08500            | 99.79893           |                   |            |  | 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>               |
| WSP5/R203 On 28/05/2021 Spot Bond |        |            | 100.00000 | 14.42262  | 100.00000          | 14.39035           |                   |            |  | 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      |        |            | 7.68500   | 87.11815  | 7.68500            | 87.10000           |                   |            |  | 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>1.92e+017</b> | <b>636,191,405,170</b> | <b>272,042,305,223</b> |
| <b>Total for SPOT :</b>           |        |            |           |           |                    |                    |                   |            |  | <b>1.92e+017</b> | <b>636,191,405,170</b> | <b>272,042,305,223</b> |
| <b>Total Futures</b>              |        |            |           |           |                    |                    |                   |            |  | <b>1.92e+017</b> | <b>636,191,413,329</b> | <b>272,043,332,129</b> |
| <b>Total Options</b>              |        |            |           |           |                    |                    |                   |            |  | <b>16,468.92</b> | <b>12</b>              | <b>84,661</b>          |
| <b>Grand Total:</b>               |        |            |           |           |                    |                    |                   |            |  | <b>1.92e+017</b> | <b>636,191,413,341</b> | <b>272,043,416,790</b> |