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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 17/01/2018

| 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 |        |            | 10.67194  | 79.11458  | 10.65517           | 79.21791           |                   |            | 590,669,454.28          | 7,466            | 2,000         |
| ES33                     | On | 03/05/2018 | Bond Future |        |            | 10.76711  | 76.80123  | 10.74971           | 76.90682           |                   |            | 573,397,983.18          | 7,466            | 7,466         |
| ES33                     | On | 02/08/2018 | Bond Future |        |            | 10.86392  | 78.23793  | 10.84599           | 78.34505           |                   |            | 0.00                    | 0                | 0             |
| <b>Total ES33 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,164,067,437.46</b> | <b>14,932</b>    | <b>9,466</b>  |
| ES33                     | On | 01/02/2018 | Bond Future | 11.00  | Call       |           |           | 2,083.65000        | 2.08365            | 1,980,320         |            | 0.00                    | 0                | 0             |
| ES33                     | On | 01/02/2018 | Bond Future | 11.00  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| ES33                     | On | 01/02/2018 | Bond Future | 11.01  | Call       |           |           | 2,142.80000        | 2.14280            | 2,039,470         |            | 0.00                    | 0                | 0             |
| ES33                     | On | 01/02/2018 | Bond Future | 11.01  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| ES33                     | On | 01/02/2018 | Bond Future | 10.99  | Call       |           |           | 2,024.42000        | 2.02442            | 1,921,090         |            | 0.00                    | 0                | 0             |
| ES33                     | On | 01/02/2018 | Bond Future | 10.99  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| ES33                     | On | 03/05/2018 | Bond Future | 11.20  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| ES33                     | On | 03/05/2018 | Bond Future | 11.21  | Call       |           |           | 2,721.30000        | 2.72130            | 2,615,710         |            | 0.00                    | 0                | 0             |
| ES33                     | On | 03/05/2018 | Bond Future | 11.21  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| ES33                     | On | 03/05/2018 | Bond Future | 11.22  | Call       |           |           | 2,778.80000        | 2.77880            | 2,673,210         |            | 0.00                    | 0                | 0             |
| ES33                     | On | 03/05/2018 | Bond Future | 11.22  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| ES33                     | On | 03/05/2018 | Bond Future | 11.20  | Call       |           |           | 2,663.73000        | 2.66373            | 2,558,140         |            | 0.00                    | 0                | 0             |
| ES33                     | On | 02/08/2018 | Bond Future | 11.14  | Call       |           |           | 1,728.53000        | 1.72853            | 1,621,410         |            | 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  | 11.14  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| ES33 On 02/08/2018 Bond Future  | 11.15  | Call       |           |           | 1,786.28000        | 1.78628            | 1,679,160         |            | 0.00                    | 0                | 0             |
| ES33 On 02/08/2018 Bond Future  | 11.15  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| ES33 On 02/08/2018 Bond Future  | 11.16  | Call       |           |           | 1,843.97000        | 1.84397            | 1,736,850         |            | 0.00                    | 0                | 0             |
| ES33 On 02/08/2018 Bond Future  | 11.16  | Put        |           |           | 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>1,164,067,437.46</b> | <b>14,932</b>    | <b>9,466</b>  |
| ES42 On 01/02/2018 Bond Future  |        |            | 10.86101  | 82.34143  | 10.84407           | 82.46080           |                   |            | 0.00                    | 0                | 7,957         |
| ES42 On 03/05/2018 Bond Future  |        |            | 10.95580  | 79.61854  | 10.93822           | 79.74050           |                   |            | 0.00                    | 0                | 0             |
| ES42 On 02/08/2018 Bond Future  |        |            | 11.05047  | 81.10760  | 11.03234           | 81.23151           |                   |            | 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 |        |            | 130.68548 | 130.68548 | 130.70238          | 130.70238          |                   |            | 0.00                    | 0                | 1,091         |
| I2025 On 03/05/2018 Bond Future |        |            | 133.13572 | 133.13572 | 133.15352          | 133.15352          |                   |            | 0.00                    | 0                | 0             |
| I2025 On 02/08/2018 Bond Future |        |            | 135.59923 | 135.59923 | 135.61759          | 135.61759          |                   |            | 0.00                    | 0                | 0             |
| <b>Total I2025 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>1,091</b>  |
| I2025 On 01/02/2018 Bond Future | 133.90 | Put        |           |           | 3,197.62000        | 3.19762            | 3,214,520         |            | 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        |           |           | 3,177.62000        | 3.17762            | 3,194,520         |            | 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        |           |           | 3,187.62000        | 3.18762            | 3,204,520         |            | 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        |           |           | 46.48000           | 0.04648            | 64,280            |            | 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        |           |           | 56.48000           | 0.05648            | 74,280            |            | 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        |           |           | 66.48000           | 0.06648            | 84,280            |            | 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        |           |           | 1,042.41000        | 1.04241            | 1,060,770         |            | 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        |           |           | 1,052.41000        | 1.05241            | 1,070,770         |            | 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        |           |           | 1,032.41000        | 1.03241            | 1,050,770         |            | 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>1,091</b>  |
| I2029 On 01/02/2018 Bond Future |        |            | 100.67745 | 100.67745 | 100.68837          | 100.68837          |                   |            | 0.00                    | 0                | 1,370         |
| I2029 On 03/05/2018 Bond Future |        |            | 101.54697 | 101.54697 | 101.55852          | 101.55852          |                   |            | 0.00                    | 0                | 0             |
| I2029 On 02/08/2018 Bond Future |        |            | 103.45986 | 103.45986 | 103.47179          | 103.47179          |                   |            | 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 |        |            | 105.22503 | 105.22503 | 105.23634          | 105.23634          |                   |            | 0.00        | 0                | 5,730         |
| I2033                     | On | 03/05/2018 | Bond Future |        |            | 106.10989 | 106.10989 | 106.12187          | 106.12187          |                   |            | 0.00        | 0                | 384           |
| I2033                     | On | 02/08/2018 | Bond Future |        |            | 108.10875 | 108.10875 | 108.12108          | 108.12108          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,114</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        |           |           | 4,413.66000        | 4.41366            | 4,424,970         |            | 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        |           |           | 4,423.66000        | 4.42366            | 4,434,970         |            | 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        |           |           | 4,403.66000        | 4.40366            | 4,414,970         |            | 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        |           |           | 1,568.13000        | 1.56813            | 1,580,110         |            | 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        |           |           | 1,578.13000        | 1.57813            | 1,590,110         |            | 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        |           |           | 1,588.13000        | 1.58813            | 1,600,110         |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/08/2018 | Bond Future | 109.94 | Put        |           |           | 1,818.92000        | 1.81892            | 1,831,250         |            | 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        |           |           | 1,798.92000        | 1.79892            | 1,811,250         |            | 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        |           |           | 1,808.92000        | 1.80892            | 1,821,250         |            | 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>6,114</b>  |
| I2038                     | On | 01/02/2018 | Bond Future |        |            | 126.39356 | 126.39356 | 126.40778          | 126.40778          |                   |            | 0.00        | 0                | 19,909        |
| I2038                     | On | 03/05/2018 | Bond Future |        |            | 128.76333 | 128.76333 | 128.77820          | 128.77820          |                   |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/08/2018 | Bond Future |        |            | 131.13881 | 131.13881 | 131.15434          | 131.15434          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>19,909</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        |           |           | 10,532.22000       | 10.53222           | 10,546,440        |            | 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        |           |           | 10,542.22000       | 10.54222           | 10,556,440        |            | 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        |           |           | 10,522.22000       | 10.52222           | 10,536,440        |            | 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        |           |           | 3,501.80000        | 3.50180            | 3,516,670         |            | 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        |           |           | 3,511.80000        | 3.51180            | 3,526,670         |            | 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        |           |           | 3,491.80000        | 3.49180            | 3,506,670         |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/08/2018 | Bond Future | 134.53 | Put        |           |           | 3,375.66000        | 3.37566            | 3,391,190         |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/08/2018 | Bond Future | 134.54 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/08/2018 | Bond Future | 134.54 | Put        |           |           | 3,385.66000        | 3.38566            | 3,401,190         |            | 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        |           |           | 3,395.66000        | 3.39566            | 3,411,190         |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/08/2018 | Bond Future | 134.53 | 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>19,909</b> |
| I2046                     | On | 01/02/2018 | Bond Future |        |            | 121.93938 | 121.93938 | 122.91984          | 122.91984          |                   |            | 0.00        | 0                | 21,632        |
| I2046                     | On | 03/05/2018 | Bond Future |        |            | 122.62571 | 122.62571 | 123.62512          | 123.62512          |                   |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/08/2018 | Bond Future |        |            | 124.93572 | 124.93572 | 125.95414          | 125.95414          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>21,632</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        |           |           | 9,980.16000        | 9.98016            | 10,960,620        |            | 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        |           |           | 9,990.16000        | 9.99016            | 10,970,620        |            | 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        |           |           | 10,000.16000       | 10.00016           | 10,980,620        |            | 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        |           |           | 4,314.88000        | 4.31488            | 5,314,290         |            | 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        |           |           | 4,324.88000        | 4.32488            | 5,324,290         |            | 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        |           |           | 4,304.88000        | 4.30488            | 5,304,290         |            | 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        |           |           | 2,825.86000        | 2.82586            | 3,844,280         |            | 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        |           |           | 2,835.86000        | 2.83586            | 3,854,280         |            | 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        |           |           | 2,815.86000        | 2.81586            | 3,834,280         |            | 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>21,632</b> |
| I2050                     | On | 01/02/2018 | Bond Future |        |            | 128.62191 | 128.62191 | 128.63464          | 128.63464          |                   |            | 0.00        | 0                | 24,300        |
| I2050                     | On | 03/05/2018 | Bond Future |        |            | 131.03336 | 131.03336 | 131.04676          | 131.04676          |                   |            | 0.00        | 0                | 0             |
| I2050                     | On | 02/08/2018 | Bond Future |        |            | 131.76872 | 131.76872 | 131.78260          | 131.78260          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>24,300</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        |           |           | 11,605.36000       | 11.60536           | 11,618,090        |            | 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        |           |           | 11,615.36000       | 11.61536           | 11,628,090        |            | 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        |           |           | 11,595.36000       | 11.59536           | 11,608,090        |            | 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        |           |           | 4,573.24000        | 4.57324            | 4,586,640         |            | 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        |           |           | 4,583.24000        | 4.58324            | 4,596,640         |            | 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        |           |           | 4,563.24000        | 4.56324            | 4,576,640         |            | 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        |           |           | 5,747.40000        | 5.74740            | 5,761,280         |            | 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        |           |           | 5,757.40000        | 5.75740            | 5,771,280         |            | 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        |           |           | 5,737.40000        | 5.73740            | 5,751,280         |            | 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>24,300</b>  |
| R186                      | On | 01/02/2018 | Bond Future |        |            | 8.46739   | 113.83721 | 8.46884            | 113.82756          |                   | 8.21       | 679,835,818.12          | 5,972            | 112,542        |
| R186                      | On | 03/05/2018 | Bond Future |        |            | 8.50705   | 115.96414 | 8.50850            | 115.95473          |                   | 7.83       | 1,141,087,137.60        | 9,840            | 16,970         |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,820,922,955.72</b> | <b>15,812</b>    | <b>129,512</b> |
| R186                      | On | 01/02/2018 | Bond Future | 9.25   | Put        |           |           | 8.53000            | 0.00853            | 3,370             | 8.77       | 0.00                    | 0                | 775            |
| R186                      | On | 01/02/2018 | Bond Future | 9.65   | Call       |           |           | 7,505.08000        | 7.50508            | 7,514,560         | 8.96       | 0.00                    | 0                | 0              |
| R186                      | On | 01/02/2018 | Bond Future | 9.65   | Put        |           |           | 0.21000            | 0.00021            | 0,040             | 8.96       | 0.00                    | 0                | 1,950          |
| R186                      | On | 01/02/2018 | Bond Future | 7.75   | Call       |           |           | 6.27000            | 0.00627            | 4,690             | 8.50       | 0.00                    | 0                | 1,460          |
| R186                      | On | 01/02/2018 | Bond Future | 9.00   | Call       |           |           | 3,512.89000        | 3.51289            | 3,499,070         | 8.58       | 0.00                    | 0                | 0              |
| R186                      | On | 01/02/2018 | Bond Future | 9.00   | Put        |           |           | 52.76000           | 0.05276            | 29,290            | 8.58       | 0.00                    | 0                | 6,200          |
| R186                      | On | 01/02/2018 | Bond Future | 8.75   | Call       |           |           | 2,084.41000        | 2.08441            | 2,029,540         | 8.40       | 0.00                    | 0                | 0              |
| R186                      | On | 01/02/2018 | Bond Future | 8.75   | Put        |           |           | 235.04000          | 0.23504            | 170,520           | 8.40       | 0.00                    | 0                | 775            |
| R186                      | On | 01/02/2018 | Bond Future | 9.25   | Call       |           |           | 5,048.46000        | 5.04846            | 5,052,950         | 8.77       | 0.00                    | 0                | 0              |
| R186                      | On | 01/02/2018 | Bond Future | 8.98   | Put        |           |           | 60.21000           | 0.06021            | 34,250            | 8.57       | 0.00                    | 0                | 0              |
| R186                      | On | 01/02/2018 | Bond Future | 8.96   | Call       |           |           | 3,273.03000        | 3.27303            | 3,254,080         | 8.55       | 0.00                    | 0                | 0              |
| R186                      | On | 01/02/2018 | Bond Future | 8.96   | Put        |           |           | 68.53000           | 0.06853            | 39,930            | 8.55       | 0.00                    | 0                | 0              |
| R186                      | On | 01/02/2018 | Bond Future | 8.50   | Put        |           |           | 753.51000          | 0.75351            | 651,760           | 8.21       | 0.00                    | 0                | 0              |
| R186                      | On | 01/02/2018 | Bond Future | 8.50   | Call       |           |           | 960.47000          | 0.96047            | 868,370           | 8.21       | 0.00                    | 0                | 1,460          |
| R186                      | On | 01/02/2018 | Bond Future | 7.75   | Put        |           |           | 4,923.54000        | 4.92354            | 4,912,310         | 8.50       | 0.00                    | 0                | 0              |
| R186                      | On | 01/02/2018 | Bond Future | 8.97   | Call       |           |           | 3,332.73000        | 3.33273            | 3,315,140         | 8.56       | 0.00                    | 0                | 0              |
| R186                      | On | 01/02/2018 | Bond Future | 8.97   | Put        |           |           | 64.25000           | 0.06425            | 37,010            | 8.56       | 0.00                    | 0                | 0              |
| R186                      | On | 01/02/2018 | Bond Future | 8.98   | Call       |           |           | 3,392.63000        | 3.39263            | 3,376,320         | 8.57       | 0.00                    | 0                | 0              |
| R186                      | On | 03/05/2018 | Bond Future | 9.30   | Put        |           |           | 735.30000          | 0.73530            | 456,540           | 8.44       | 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       |           |           | 5,721.30000        | 5.72130            | 5,451,950         | 8.44       | 0.00                    | 0                | 1,120          |
| R186                     | On | 03/05/2018 | Bond Future | 8.93   | Call       |           |           | 4,014.45000        | 4.01445            | 3,642,970         | 8.16       | 0.00                    | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 8.93   | Put        |           |           | 1,321.95000        | 1.32195            | 941,060           | 8.16       | 0.00                    | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 8.91   | Call       |           |           | 3,929.08000        | 3.92908            | 3,552,650         | 8.14       | 0.00                    | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 8.91   | Put        |           |           | 1,362.40000        | 1.36240            | 976,560           | 8.14       | 0.00                    | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 8.40   | Put        |           |           | 2,759.63000        | 2.75963            | 2,336,360         | 7.87       | 0.00                    | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 8.40   | Call       |           |           | 2,052.44000        | 2.05244            | 1,638,580         | 7.87       | 0.00                    | 0                | 4,745          |
| R186                     | On | 03/05/2018 | Bond Future | 8.00   | Put        |           |           | 4,404.11000        | 4.40411            | 4,134,820         | 8.03       | 0.00                    | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 8.00   | Call       |           |           | 1,038.52000        | 1.03852            | 778,640           | 8.03       | 0.00                    | 0                | 4,745          |
| R186                     | On | 03/05/2018 | Bond Future | 8.92   | Call       |           |           | 3,971.66000        | 3.97166            | 3,597,590         | 8.15       | 0.00                    | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 8.92   | Put        |           |           | 1,342.05000        | 1.34205            | 958,570           | 8.15       | 0.00                    | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 9.72   | Call       |           |           | 7,849.89000        | 7.84989            | 7,693,830         | 8.60       | 0.00                    | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 9.72   | Put        |           |           | 337.08000          | 0.33708            | 171,610           | 8.60       | 0.00                    | 0                | 10,640         |
| R186                     | On | 03/05/2018 | Bond Future | 9.19   | Put        |           |           | 880.80000          | 0.88080            | 570,180           | 8.36       | 0.00                    | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 9.19   | Call       |           |           | 5,191.66000        | 5.19166            | 4,890,450         | 8.36       | 0.00                    | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 8.85   | Call       |           |           | 3,677.80000        | 3.67780            | 3,287,030         | 8.10       | 0.00                    | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 8.85   | Put        |           |           | 1,489.72000        | 1.48972            | 1,089,540         | 8.10       | 0.00                    | 0                | 4,745          |
| R186                     | On | 03/05/2018 | Bond Future | 10.14  | Call       |           |           | 10,093.91000       | 10.09391           | 10,021,490        | 8.60       | 0.00                    | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 10.14  | Put        |           |           | 133.01000          | 0.13301            | 51,180            | 8.60       | 0.00                    | 0                | 1,120          |
| R186                     | On | 03/05/2018 | Bond Future | 9.75   | Call       |           |           | 8,006.95000        | 8.00695            | 7,858,020         | 8.60       | 0.00                    | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 9.75   | Put        |           |           | 316.70000          | 0.31670            | 158,360           | 8.60       | 0.00                    | 0                | 3,200          |
| R186                     | On | 03/05/2018 | Bond Future | 8.69   | Put        |           |           | 1,875.40000        | 1.87540            | 1,443,720         | 7.97       | 0.00                    | 0                | 0              |
| R186                     | On | 03/05/2018 | Bond Future | 8.69   | Call       |           |           | 3,045.40000        | 3.04540            | 2,623,130         | 7.97       | 0.00                    | 0                | 0              |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>42,935</b>  |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,820,922,955.72</b> | <b>15,812</b>    | <b>172,447</b> |
| R197                     | On | 01/02/2018 | Bond Future |        |            | 297.90104 | 297.90104 | 297.93796          | 297.93796          |                   |            | 0.00                    | 0                | 2,350          |
| R197                     | On | 03/05/2018 | Bond Future |        |            | 303.48641 | 303.48641 | 303.52523          | 303.52523          |                   |            | 0.00                    | 0                | 165            |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>2,515</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        |           |           | 3,722.04000        | 3.72204            | 3,758,960         |            | 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        |           |           | 3,732.04000        | 3.73204            | 3,768,960         |            | 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        |           |           | 3,742.04000        | 3.74204            | 3,778,960         |            | 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        |           |           | 924.77000          | 0.92477            | 963,590           |            | 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        |           |           | 934.77000          | 0.93477            | 973,590           |            | 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        |           |           | 914.77000          | 0.91477            | 953,590           |            | 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 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>2,515</b>  |
| R202                      | On | 01/02/2018 | Bond Future |        |            | 237.58621 | 237.58621 | 237.61105          | 237.61105          |                   | 4.66       | 368,733,797.92          | 1,552            | 21,504        |
| R202                      | On | 03/05/2018 | Bond Future |        |            | 242.04078 | 242.04078 | 242.06675          | 242.06675          |                   | 4.60       | 375,647,290.56          | 1,552            | 1,552         |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>744,381,088.48</b>   | <b>3,104</b>     | <b>23,056</b> |
| R202                      | On | 01/02/2018 | Bond Future | 249.07 | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 4.99       | 0.00                    | 0                | 0             |
| R202                      | On | 01/02/2018 | Bond Future | 249.07 | Put        |           |           | 11,458.95000       | 11.45895           | 11,483,790        | 4.99       | 0.00                    | 0                | 0             |
| R202                      | On | 01/02/2018 | Bond Future | 249.08 | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 4.99       | 0.00                    | 0                | 0             |
| R202                      | On | 01/02/2018 | Bond Future | 249.08 | Put        |           |           | 11,468.95000       | 11.46895           | 11,493,790        | 4.99       | 0.00                    | 0                | 0             |
| R202                      | On | 01/02/2018 | Bond Future | 249.06 | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 4.99       | 0.00                    | 0                | 0             |
| R202                      | On | 01/02/2018 | Bond Future | 249.06 | Put        |           |           | 11,448.95000       | 11.44895           | 11,473,790        | 4.99       | 0.00                    | 0                | 0             |
| R202                      | On | 03/05/2018 | Bond Future | 247.49 | Call       |           |           | 737.07000          | 0.73707            | 723,190           | 4.91       | 0.00                    | 0                | 0             |
| R202                      | On | 03/05/2018 | Bond Future | 247.49 | Put        |           |           | 6,160.32000        | 6.16032            | 6,172,410         | 4.91       | 0.00                    | 0                | 0             |
| R202                      | On | 03/05/2018 | Bond Future | 247.47 | Call       |           |           | 741.05000          | 0.74105            | 727,130           | 4.91       | 0.00                    | 0                | 0             |
| R202                      | On | 03/05/2018 | Bond Future | 247.47 | Put        |           |           | 6,144.30000        | 6.14430            | 6,156,350         | 4.91       | 0.00                    | 0                | 0             |
| R202                      | On | 03/05/2018 | Bond Future | 247.48 | Call       |           |           | 739.06000          | 0.73906            | 725,160           | 4.91       | 0.00                    | 0                | 0             |
| R202                      | On | 03/05/2018 | Bond Future | 247.48 | Put        |           |           | 6,152.31000        | 6.15231            | 6,164,380         | 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>744,381,088.48</b>   | <b>3,104</b>     | <b>23,056</b> |
| R2023                     | On | 01/02/2018 | Bond Future |        |            | 7.76431   | 103.33713 | 7.76514            | 103.33372          |                   | 4.55       | 730,800,183.36          | 7,072            | 53,423        |
| R2023                     | On | 03/05/2018 | Bond Future |        |            | 7.77474   | 101.33807 | 7.77552            | 101.33499          |                   | 4.77       | 726,492,623.83          | 7,169            | 7,289         |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,457,292,807.19</b> | <b>14,241</b>    | <b>60,712</b> |
| R2023                     | On | 01/02/2018 | Bond Future | 8.33   | Call       |           |           | 2,303.58000        | 2.30358            | 2,300,770         | 4.76       | 0.00                    | 0                | 0             |
| R2023                     | On | 01/02/2018 | Bond Future | 8.33   | Put        |           |           | 9.52000            | 0.00952            | 3,300             | 4.76       | 0.00                    | 0                | 0             |
| R2023                     | On | 01/02/2018 | Bond Future | 8.31   | Call       |           |           | 2,225.37000        | 2.22537            | 2,221,500         | 4.75       | 0.00                    | 0                | 0             |
| R2023                     | On | 01/02/2018 | Bond Future | 8.31   | Put        |           |           | 11.43000           | 0.01143            | 4,150             | 4.75       | 0.00                    | 0                | 0             |
| R2023                     | On | 01/02/2018 | Bond Future | 8.32   | Call       |           |           | 2,264.45000        | 2.26445            | 2,261,120         | 4.76       | 0.00                    | 0                | 0             |
| R2023                     | On | 01/02/2018 | Bond Future | 8.32   | Put        |           |           | 10.44000           | 0.01044            | 3,700             | 4.76       | 0.00                    | 0                | 0             |
| R2023                     | On | 03/05/2018 | Bond Future | 9.19   | Call       |           |           | 5,475.95000        | 5.47595            | 5,433,690         | 5.24       | 0.00                    | 0                | 0             |
| R2023                     | On | 03/05/2018 | Bond Future | 9.19   | Put        |           |           | 72.96000           | 0.07296            | 27,620            | 5.24       | 0.00                    | 0                | 2,500         |
| R2023                     | On | 03/05/2018 | Bond Future | 8.28   | Call       |           |           | 2,516.92000        | 2.51692            | 2,343,610         | 5.02       | 0.00                    | 0                | 0             |
| R2023                     | On | 03/05/2018 | Bond Future | 8.28   | Put        |           |           | 547.58000          | 0.54758            | 371,190           | 5.02       | 0.00                    | 0                | 0             |
| R2023                     | On | 03/05/2018 | Bond Future | 8.29   | Call       |           |           | 2,545.35000        | 2.54535            | 2,373,890         | 5.03       | 0.00                    | 0                | 0             |
| R2023                     | On | 03/05/2018 | Bond Future | 8.29   | Put        |           |           | 537.46000          | 0.53746            | 362,920           | 5.03       | 0.00                    | 0                | 0             |
| R2023                     | On | 03/05/2018 | Bond Future | 8.27   | Call       |           |           | 2,488.63000        | 2.48863            | 2,313,640         | 5.02       | 0.00                    | 0                | 0             |
| R2023                     | On | 03/05/2018 | Bond Future | 8.27   | Put        |           |           | 557.86000          | 0.55786            | 379,790           | 5.02       | 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>1,457,292,807.19</b> | <b>14,241</b>    | <b>63,212</b> |
| R2030                     | On | 01/02/2018 | Bond Future |        |            | 9.01352   | 92.79473  | 9.01543            | 92.78160           |                   |            | 9,186,678.27            | 99               | 70,984        |

| 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 |        |            | 9.06451   | 94.52851  | 9.06642            | 94.51559           |                   |            | 9,358,322.49         | 99               | 149           |
| R2030                     | On | 02/08/2018 | Bond Future |        |            | 9.11820   | 92.29134  | 9.12025            | 92.27771           |                   |            | 0.00                 | 0                | 0             |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>18,545,000.76</b> | <b>198</b>       | <b>71,133</b> |
| R2030                     | On | 01/02/2018 | Bond Future | 9.37   | Call       |           |           | 2,393.12000        | 2.39312            | 2,406,250         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 01/02/2018 | Bond Future | 9.37   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 01/02/2018 | Bond Future | 9.38   | Call       |           |           | 2,459.38000        | 2.45938            | 2,472,510         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 01/02/2018 | Bond Future | 9.38   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 01/02/2018 | Bond Future | 9.39   | Call       |           |           | 2,525.58000        | 2.52558            | 2,538,710         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 01/02/2018 | Bond Future | 9.39   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/05/2018 | Bond Future | 9.51   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/05/2018 | Bond Future | 9.49   | Call       |           |           | 2,805.08000        | 2.80508            | 2,818,000         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/05/2018 | Bond Future | 9.49   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/05/2018 | Bond Future | 9.50   | Call       |           |           | 2,869.90000        | 2.86990            | 2,882,820         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/05/2018 | Bond Future | 9.50   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/05/2018 | Bond Future | 9.51   | Call       |           |           | 2,934.65000        | 2.93465            | 2,947,570         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/08/2018 | Bond Future | 9.46   | Call       |           |           | 2,221.70000        | 2.22170            | 2,235,330         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/08/2018 | Bond Future | 9.46   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/08/2018 | Bond Future | 9.47   | Call       |           |           | 2,285.99000        | 2.28599            | 2,299,620         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/08/2018 | Bond Future | 9.47   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/08/2018 | Bond Future | 9.45   | Call       |           |           | 2,157.36000        | 2.15736            | 2,170,990         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/08/2018 | Bond Future | 9.45   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 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>18,545,000.76</b> | <b>198</b>       | <b>71,133</b> |
| R2032                     | On | 01/02/2018 | Bond Future |        |            | 9.21436   | 95.36524  | 9.21621            | 95.35155           |                   | 12.71      | 12,397,481.20        | 130              | 38,352        |
| R2032                     | On | 03/05/2018 | Bond Future |        |            | 9.26611   | 92.98995  | 9.26797            | 92.97638           |                   | 11.92      | 5,486,407.05         | 59               | 59            |
| R2032                     | On | 02/08/2018 | Bond Future |        |            | 9.31858   | 94.72941  | 9.32057            | 94.71510           |                   | 12.16      | 0.00                 | 0                | 0             |
| <b>Total R2032 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>17,883,888.25</b> | <b>189</b>       | <b>38,411</b> |
| R2032                     | On | 01/02/2018 | Bond Future | 9.56   | Call       |           |           | 2,780.11000        | 2.78011            | 2,711,800         | 13.05      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.56   | Put        |           |           | 286.35000          | 0.28635            | 204,350           | 13.05      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.57   | Call       |           |           | 2,838.37000        | 2.83837            | 2,772,260         | 13.06      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.57   | Put        |           |           | 273.51000          | 0.27351            | 193,710           | 13.06      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.55   | Call       |           |           | 2,722.22000        | 2.72222            | 2,651,750         | 13.03      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.55   | Put        |           |           | 299.64000          | 0.29964            | 215,480           | 13.03      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.20   | Put        |           |           | 1,166.99000        | 1.16699            | 1,037,170         | 12.74      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.20   | Call       |           |           | 1,046.99000        | 1.04699            | 930,860           | 12.74      | 0.00                 | 0                | 7,500         |
| R2032                     | On | 01/02/2018 | Bond Future | 9.45   | Put        |           |           | 462.41000          | 0.46241            | 357,040           | 12.93      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.45   | Call       |           |           | 2,168.79000        | 2.16879            | 2,077,110         | 12.93      | 0.00                 | 0                | 750           |
| R2032                     | On | 01/02/2018 | Bond Future | 9.40   | Put        |           |           | 566.57000          | 0.56657            | 451,630           | 12.87      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.40   | Call       |           |           | 1,911.80000        | 1.91180            | 1,810,550         | 12.87      | 0.00                 | 0                | 6,800         |
| R2032                     | On | 01/02/2018 | Bond Future | 9.30   | Put        |           |           | 827.62000          | 0.82762            | 697,980           | 12.76      | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2032                     | On | 01/02/2018 | Bond Future | 9.30   | Call       |           |           | 1,444.39000        | 1.44439            | 1,328,440         | 12.76      | 0.00                  | 0                | 7,800         |
| R2032                     | On | 03/05/2018 | Bond Future | 9.70   | Call       |           |           | 4,744.44000        | 4.74444            | 4,288,190         | 12.41      | 0.00                  | 0                | 0             |
| R2032                     | On | 03/05/2018 | Bond Future | 9.70   | Put        |           |           | 1,668.38000        | 1.66838            | 1,198,560         | 12.41      | 0.00                  | 0                | 0             |
| R2032                     | On | 03/05/2018 | Bond Future | 9.71   | Call       |           |           | 4,790.87000        | 4.79087            | 4,337,390         | 12.42      | 0.00                  | 0                | 0             |
| R2032                     | On | 03/05/2018 | Bond Future | 9.71   | Put        |           |           | 1,645.35000        | 1.64535            | 1,178,300         | 12.42      | 0.00                  | 0                | 0             |
| R2032                     | On | 03/05/2018 | Bond Future | 9.72   | Call       |           |           | 4,837.68000        | 4.83768            | 4,386,980         | 12.43      | 0.00                  | 0                | 0             |
| R2032                     | On | 03/05/2018 | Bond Future | 9.72   | Put        |           |           | 1,622.77000        | 1.62277            | 1,158,500         | 12.43      | 0.00                  | 0                | 0             |
| R2032                     | On | 02/08/2018 | Bond Future | 9.66   | Call       |           |           | 5,131.12000        | 5.13112            | 4,788,650         | 12.59      | 0.00                  | 0                | 0             |
| R2032                     | On | 02/08/2018 | Bond Future | 9.66   | Put        |           |           | 2,735.20000        | 2.73520            | 2,378,420         | 12.59      | 0.00                  | 0                | 0             |
| R2032                     | On | 02/08/2018 | Bond Future | 9.67   | Call       |           |           | 5,173.70000        | 5.17370            | 4,832,360         | 12.60      | 0.00                  | 0                | 0             |
| R2032                     | On | 02/08/2018 | Bond Future | 9.67   | Put        |           |           | 2,708.54000        | 2.70854            | 2,352,890         | 12.60      | 0.00                  | 0                | 0             |
| R2032                     | On | 02/08/2018 | Bond Future | 9.68   | Call       |           |           | 5,216.69000        | 5.21669            | 4,876,500         | 12.61      | 0.00                  | 0                | 0             |
| R2032                     | On | 02/08/2018 | Bond Future | 9.68   | Put        |           |           | 2,682.37000        | 2.68237            | 2,327,870         | 12.61      | 0.00                  | 0                | 0             |
| <b>Total R2032 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>22,850</b> |
| <b>Total For R2032</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>17,883,888.25</b>  | <b>189</b>       | <b>61,261</b> |
| R2035                     | On | 01/02/2018 | Bond Future |        |            | 9.43017   | 99.22224  | 9.41206            | 99.36925           |                   |            | 893,000.16            | 9                | 48,963        |
| R2035                     | On | 03/05/2018 | Bond Future |        |            | 9.48339   | 96.57583  | 9.46467            | 96.72594           |                   |            | 0.00                  | 0                | 0             |
| <b>Total R2035 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>893,000.16</b>     | <b>9</b>         | <b>48,963</b> |
| R2035                     | On | 01/02/2018 | Bond Future | 9.74   | Call       |           |           | 2,610.26000        | 2.61026            | 2,463,250         |            | 0.00                  | 0                | 0             |
| R2035                     | On | 01/02/2018 | Bond Future | 9.74   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2035                     | On | 01/02/2018 | Bond Future | 9.75   | Call       |           |           | 2,688.16000        | 2.68816            | 2,541,150         |            | 0.00                  | 0                | 0             |
| R2035                     | On | 01/02/2018 | Bond Future | 9.75   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2035                     | On | 01/02/2018 | Bond Future | 9.73   | Call       |           |           | 2,532.26000        | 2.53226            | 2,385,250         |            | 0.00                  | 0                | 0             |
| R2035                     | On | 01/02/2018 | Bond Future | 9.73   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2035                     | On | 03/05/2018 | Bond Future | 9.90   | Call       |           |           | 3,400.84000        | 3.40084            | 3,250,730         |            | 0.00                  | 0                | 0             |
| R2035                     | On | 03/05/2018 | Bond Future | 9.90   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2035                     | On | 03/05/2018 | Bond Future | 9.91   | Call       |           |           | 3,476.80000        | 3.47680            | 3,326,690         |            | 0.00                  | 0                | 0             |
| R2035                     | On | 03/05/2018 | Bond Future | 9.91   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2035                     | On | 03/05/2018 | Bond Future | 9.89   | Call       |           |           | 3,324.79000        | 3.32479            | 3,174,680         |            | 0.00                  | 0                | 0             |
| R2035                     | On | 03/05/2018 | Bond Future | 9.89   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 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>893,000.16</b>     | <b>9</b>         | <b>48,963</b> |
| R2037                     | On | 01/02/2018 | Bond Future |        |            | 9.50928   | 91.34360  | 9.49631            | 91.44899           |                   | 14.53      | 128,611,788.80        | 1,408            | 42,879        |
| R2037                     | On | 03/05/2018 | Bond Future |        |            | 9.56535   | 93.05025  | 9.55193            | 93.15803           |                   | 13.55      | 8,839,773.75          | 95               | 95            |
| R2037                     | On | 02/08/2018 | Bond Future |        |            | 9.62396   | 90.53503  | 9.61017            | 90.64441           |                   | 14.50      | 0.00                  | 0                | 0             |
| <b>Total R2037 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>137,451,562.55</b> | <b>1,503</b>     | <b>42,974</b> |
| R2037                     | On | 01/02/2018 | Bond Future | 10.72  | Call       |           |           | 9,169.33000        | 9.16933            | 9,063,040         | 15.72      | 0.00                  | 0                | 0             |
| R2037                     | On | 01/02/2018 | Bond Future | 10.72  | Put        |           |           | 1.28000            | 0.00128            | 0,380             | 15.72      | 0.00                  | 0                | 2,000         |
| R2037                     | On | 01/02/2018 | Bond Future | 9.88   | Put        |           |           | 250.64000          | 0.25064            | 196,820           | 14.99      | 0.00                  | 0                | 0             |
| R2037                     | On | 01/02/2018 | Bond Future | 9.88   | Call       |           |           | 3,290.60000        | 3.29060            | 3,131,390         | 14.99      | 0.00                  | 0                | 2,000         |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2037                     | On | 01/02/2018 | Bond Future | 9.83   | Call       |           |           | 2,969.96000        | 2.96996            | 2,804,050         | 14.93      | 0.00                  | 0                | 0             |
| R2037                     | On | 01/02/2018 | Bond Future | 9.83   | Put        |           |           | 317.18000          | 0.31718            | 256,660           | 14.93      | 0.00                  | 0                | 0             |
| R2037                     | On | 01/02/2018 | Bond Future | 9.81   | Call       |           |           | 2,844.75000        | 2.84475            | 2,676,280         | 14.90      | 0.00                  | 0                | 0             |
| R2037                     | On | 01/02/2018 | Bond Future | 9.81   | Put        |           |           | 347.58000          | 0.34758            | 284,500           | 14.90      | 0.00                  | 0                | 0             |
| R2037                     | On | 01/02/2018 | Bond Future | 10.32  | Call       |           |           | 6,357.52000        | 6.35752            | 6,242,690         | 15.51      | 0.00                  | 0                | 0             |
| R2037                     | On | 01/02/2018 | Bond Future | 10.32  | Put        |           |           | 21.28000           | 0.02128            | 11,840            | 15.51      | 0.00                  | 0                | 2,000         |
| R2037                     | On | 01/02/2018 | Bond Future | 9.82   | Call       |           |           | 2,907.13000        | 2.90713            | 2,739,920         | 14.91      | 0.00                  | 0                | 0             |
| R2037                     | On | 01/02/2018 | Bond Future | 9.82   | Put        |           |           | 332.10000          | 0.33210            | 270,280           | 14.91      | 0.00                  | 0                | 0             |
| R2037                     | On | 03/05/2018 | Bond Future | 9.99   | Put        |           |           | 1,895.03000        | 1.89503            | 1,429,710         | 14.14      | 0.00                  | 0                | 0             |
| R2037                     | On | 03/05/2018 | Bond Future | 9.97   | Call       |           |           | 5,214.02000        | 5.21402            | 4,635,940         | 14.11      | 0.00                  | 0                | 0             |
| R2037                     | On | 03/05/2018 | Bond Future | 9.97   | Put        |           |           | 1,946.57000        | 1.94657            | 1,476,270         | 14.11      | 0.00                  | 0                | 0             |
| R2037                     | On | 03/05/2018 | Bond Future | 9.98   | Call       |           |           | 5,264.03000        | 5.26403            | 4,688,420         | 14.13      | 0.00                  | 0                | 0             |
| R2037                     | On | 03/05/2018 | Bond Future | 9.98   | Put        |           |           | 1,920.66000        | 1.92066            | 1,452,830         | 14.13      | 0.00                  | 0                | 0             |
| R2037                     | On | 03/05/2018 | Bond Future | 9.99   | Call       |           |           | 5,314.21000        | 5.31421            | 4,741,110         | 14.14      | 0.00                  | 0                | 0             |
| R2037                     | On | 02/08/2018 | Bond Future | 9.96   | Call       |           |           | 5,860.05000        | 5.86005            | 5,375,030         | 15.06      | 0.00                  | 0                | 0             |
| R2037                     | On | 02/08/2018 | Bond Future | 9.96   | Put        |           |           | 3,146.88000        | 3.14688            | 2,771,240         | 15.06      | 0.00                  | 0                | 0             |
| R2037                     | On | 02/08/2018 | Bond Future | 9.97   | Call       |           |           | 5,906.13000        | 5.90613            | 5,422,260         | 15.07      | 0.00                  | 0                | 0             |
| R2037                     | On | 02/08/2018 | Bond Future | 9.97   | Put        |           |           | 3,117.26000        | 3.11726            | 2,742,770         | 15.07      | 0.00                  | 0                | 0             |
| R2037                     | On | 02/08/2018 | Bond Future | 9.95   | Call       |           |           | 5,813.86000        | 5.81386            | 5,327,960         | 15.05      | 0.00                  | 0                | 0             |
| R2037                     | On | 02/08/2018 | Bond Future | 9.95   | Put        |           |           | 3,176.49000        | 3.17649            | 2,799,970         | 15.05      | 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>137,451,562.55</b> | <b>1,503</b>     | <b>48,974</b> |
| R204                      | On | 01/02/2018 | Bond Future |        |            | 6.99256   | 101.85691 | 7.00477            | 101.84667          |                   | 0.11       | 102,773,622.19        | 1,009            | 29,665        |
| R204                      | On | 03/05/2018 | Bond Future |        |            | 6.76413   | 103.76000 | 6.78075            | 103.74997          |                   | 0.50       | 0.00                  | 0                | 0             |
| <b>Total R204 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>102,773,622.19</b> | <b>1,009</b>     | <b>29,665</b> |
| R204                      | On | 01/02/2018 | Bond Future | 7.27   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.11       | 0.00                  | 0                | 0             |
| R204                      | On | 01/02/2018 | Bond Future | 7.25   | Call       |           |           | 205.19000          | 0.20519            | 215,430           | 0.11       | 0.00                  | 0                | 0             |
| R204                      | On | 01/02/2018 | Bond Future | 7.25   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.11       | 0.00                  | 0                | 0             |
| R204                      | On | 01/02/2018 | Bond Future | 7.26   | Call       |           |           | 213.55000          | 0.21355            | 223,790           | 0.11       | 0.00                  | 0                | 0             |
| R204                      | On | 01/02/2018 | Bond Future | 7.26   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.11       | 0.00                  | 0                | 0             |
| R204                      | On | 01/02/2018 | Bond Future | 7.27   | Call       |           |           | 221.90000          | 0.22190            | 232,140           | 0.11       | 0.00                  | 0                | 0             |
| R204                      | On | 03/05/2018 | Bond Future | 7.09   | Call       |           |           | 262.68000          | 0.26268            | 237,360           | 0.51       | 0.00                  | 0                | 0             |
| R204                      | On | 03/05/2018 | Bond Future | 7.09   | Put        |           |           | 76.25000           | 0.07625            | 40,900            | 0.51       | 0.00                  | 0                | 0             |
| R204                      | On | 03/05/2018 | Bond Future | 7.10   | Call       |           |           | 267.04000          | 0.26704            | 242,110           | 0.51       | 0.00                  | 0                | 0             |
| R204                      | On | 03/05/2018 | Bond Future | 7.10   | Put        |           |           | 74.59000           | 0.07459            | 39,630            | 0.51       | 0.00                  | 0                | 0             |
| R204                      | On | 03/05/2018 | Bond Future | 7.08   | Call       |           |           | 258.36000          | 0.25836            | 232,660           | 0.51       | 0.00                  | 0                | 0             |
| R204                      | On | 03/05/2018 | Bond Future | 7.08   | Put        |           |           | 77.95000           | 0.07795            | 42,220            | 0.51       | 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>102,773,622.19</b> | <b>1,009</b>     | <b>29,665</b> |
| R2040                     | On | 01/02/2018 | Bond Future |        |            | 9.57928   | 94.87168  | 9.56129            | 95.02870           |                   | 15.20      | 19,733,309.44         | 208              | 27,618        |

| 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 |        |            | 9.63536   | 96.64428  | 9.61677            | 96.80474           |                   | 14.15      | 8,504,696.64         | 88               | 1,523         |
| R2040                     | On | 02/08/2018 | Bond Future |        |            | 9.69391   | 93.94600  | 9.67481            | 94.10889           |                   | 15.16      | 0.00                 | 0                | 0             |
| <b>Total R2040 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>28,238,006.08</b> | <b>296</b>       | <b>29,141</b> |
| R2040                     | On | 01/02/2018 | Bond Future | 9.88   | Call       |           |           | 3,103.52000        | 3.10352            | 2,883,470         | 15.67      | 0.00                 | 0                | 0             |
| R2040                     | On | 01/02/2018 | Bond Future | 9.88   | Put        |           |           | 382.75000          | 0.38275            | 319,720           | 15.67      | 0.00                 | 0                | 0             |
| R2040                     | On | 01/02/2018 | Bond Future | 9.89   | Call       |           |           | 3,170.13000        | 3.17013            | 2,951,220         | 15.68      | 0.00                 | 0                | 0             |
| R2040                     | On | 01/02/2018 | Bond Future | 9.89   | Put        |           |           | 366.05000          | 0.36605            | 304,160           | 15.68      | 0.00                 | 0                | 0             |
| R2040                     | On | 01/02/2018 | Bond Future | 9.87   | Call       |           |           | 3,037.34000        | 3.03734            | 2,816,300         | 15.66      | 0.00                 | 0                | 0             |
| R2040                     | On | 01/02/2018 | Bond Future | 9.87   | Put        |           |           | 400.01000          | 0.40001            | 335,990           | 15.66      | 0.00                 | 0                | 0             |
| R2040                     | On | 03/05/2018 | Bond Future | 10.08  | Call       |           |           | 5,890.94000        | 5.89094            | 5,238,910         | 14.87      | 0.00                 | 0                | 0             |
| R2040                     | On | 03/05/2018 | Bond Future | 10.08  | Put        |           |           | 2,020.14000        | 2.02014            | 1,528,570         | 14.87      | 0.00                 | 0                | 0             |
| R2040                     | On | 03/05/2018 | Bond Future | 10.06  | Call       |           |           | 5,783.26000        | 5.78326            | 5,126,100         | 14.85      | 0.00                 | 0                | 0             |
| R2040                     | On | 03/05/2018 | Bond Future | 10.06  | Put        |           |           | 2,074.23000        | 2.07423            | 1,577,530         | 14.85      | 0.00                 | 0                | 0             |
| R2040                     | On | 03/05/2018 | Bond Future | 10.00  | Put        |           |           | 2,244.20000        | 2.24420            | 1,732,530         | 14.77      | 0.00                 | 0                | 0             |
| R2040                     | On | 03/05/2018 | Bond Future | 10.00  | Call       |           |           | 5,465.08000        | 5.46508            | 4,792,950         | 14.77      | 0.00                 | 0                | 1,500         |
| R2040                     | On | 03/05/2018 | Bond Future | 9.00   | Put        |           |           | 7,036.74000        | 7.03674            | 6,778,570         | 14.48      | 0.00                 | 0                | 0             |
| R2040                     | On | 03/05/2018 | Bond Future | 9.00   | Call       |           |           | 1,454.52000        | 1.45452            | 1,035,890         | 14.48      | 0.00                 | 0                | 1,500         |
| R2040                     | On | 03/05/2018 | Bond Future | 10.07  | Call       |           |           | 5,837.10000        | 5.83710            | 5,182,300         | 14.86      | 0.00                 | 0                | 0             |
| R2040                     | On | 03/05/2018 | Bond Future | 10.07  | Put        |           |           | 2,047.13000        | 2.04713            | 1,552,790         | 14.86      | 0.00                 | 0                | 0             |
| R2040                     | On | 02/08/2018 | Bond Future | 10.05  | Put        |           |           | 3,376.78000        | 3.37678            | 2,893,230         | 15.53      | 0.00                 | 0                | 0             |
| R2040                     | On | 02/08/2018 | Bond Future | 10.03  | Call       |           |           | 6,396.57000        | 6.39657            | 5,747,440         | 15.51      | 0.00                 | 0                | 0             |
| R2040                     | On | 02/08/2018 | Bond Future | 10.03  | Put        |           |           | 3,440.37000        | 3.44037            | 2,954,130         | 15.51      | 0.00                 | 0                | 0             |
| R2040                     | On | 02/08/2018 | Bond Future | 10.04  | Call       |           |           | 6,445.69000        | 6.44569            | 5,797,890         | 15.52      | 0.00                 | 0                | 0             |
| R2040                     | On | 02/08/2018 | Bond Future | 10.04  | Put        |           |           | 3,408.45000        | 3.40845            | 2,923,540         | 15.52      | 0.00                 | 0                | 0             |
| R2040                     | On | 02/08/2018 | Bond Future | 10.05  | Call       |           |           | 6,494.95000        | 6.49495            | 5,848,510         | 15.53      | 0.00                 | 0                | 0             |
| <b>Total R2040 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>3,000</b>  |
| <b>Total For R2040</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>28,238,006.08</b> | <b>296</b>       | <b>32,141</b> |
| R2044                     | On | 01/02/2018 | Bond Future |        |            | 9.60899   | 91.98257  | 9.59597            | 92.09783           |                   | 16.00      | 62,916,077.88        | 684              | 21,006        |
| R2044                     | On | 03/05/2018 | Bond Future |        |            | 9.66329   | 93.70121  | 9.64984            | 93.81904           |                   | 14.88      | 1,499,219.36         | 16               | 248           |
| R2044                     | On | 02/08/2018 | Bond Future |        |            | 9.71989   | 91.07296  | 9.70608            | 91.19260           |                   | 15.95      | 0.00                 | 0                | 0             |
| <b>Total R2044 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>64,415,297.24</b> | <b>700</b>       | <b>21,254</b> |
| R2044                     | On | 01/02/2018 | Bond Future | 9.89   | Call       |           |           | 2,985.75000        | 2.98575            | 2,794,860         | 16.52      | 0.00                 | 0                | 0             |
| R2044                     | On | 01/02/2018 | Bond Future | 9.89   | Put        |           |           | 441.21000          | 0.44121            | 365,580           | 16.52      | 0.00                 | 0                | 0             |
| R2044                     | On | 01/02/2018 | Bond Future | 9.90   | Call       |           |           | 3,051.59000        | 3.05159            | 2,862,010         | 16.53      | 0.00                 | 0                | 0             |
| R2044                     | On | 01/02/2018 | Bond Future | 9.90   | Put        |           |           | 422.61000          | 0.42261            | 348,290           | 16.53      | 0.00                 | 0                | 0             |
| R2044                     | On | 01/02/2018 | Bond Future | 9.91   | Call       |           |           | 3,117.92000        | 3.11792            | 2,929,740         | 16.54      | 0.00                 | 0                | 0             |
| R2044                     | On | 01/02/2018 | Bond Future | 9.91   | Put        |           |           | 404.65000          | 0.40465            | 331,730           | 16.54      | 0.00                 | 0                | 0             |
| R2044                     | On | 03/05/2018 | Bond Future | 10.10  | Put        |           |           | 2,105.01000        | 2.10501            | 1,590,360         | 15.66      | 0.00                 | 0                | 0             |
| R2044                     | On | 03/05/2018 | Bond Future | 10.11  | Call       |           |           | 5,967.80000        | 5.96780            | 5,338,200         | 15.68      | 0.00                 | 0                | 0             |
| R2044                     | On | 03/05/2018 | Bond Future | 10.11  | Put        |           |           | 2,077.65000        | 2.07765            | 1,565,880         | 15.68      | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2044                     | On | 03/05/2018 | Bond Future | 10.09  | Call       |           |           | 5,859.81000        | 5.85981            | 5,224,460         | 15.65      | 0.00                  | 0                | 0             |
| R2044                     | On | 03/05/2018 | Bond Future | 10.09  | Put        |           |           | 2,132.86000        | 2.13286            | 1,615,340         | 15.65      | 0.00                  | 0                | 0             |
| R2044                     | On | 03/05/2018 | Bond Future | 10.10  | Call       |           |           | 5,913.62000        | 5.91362            | 5,281,140         | 15.66      | 0.00                  | 0                | 0             |
| R2044                     | On | 02/08/2018 | Bond Future | 10.06  | Call       |           |           | 6,507.27000        | 6.50727            | 5,877,820         | 16.36      | 0.00                  | 0                | 0             |
| R2044                     | On | 02/08/2018 | Bond Future | 10.06  | Put        |           |           | 3,523.18000        | 3.52318            | 3,013,370         | 16.36      | 0.00                  | 0                | 0             |
| R2044                     | On | 02/08/2018 | Bond Future | 10.07  | Call       |           |           | 6,556.86000        | 6.55686            | 5,928,860         | 16.37      | 0.00                  | 0                | 0             |
| R2044                     | On | 02/08/2018 | Bond Future | 10.07  | Put        |           |           | 3,490.87000        | 3.49087            | 2,982,510         | 16.37      | 0.00                  | 0                | 0             |
| R2044                     | On | 02/08/2018 | Bond Future | 10.05  | Call       |           |           | 6,457.83000        | 6.45783            | 5,826,950         | 16.34      | 0.00                  | 0                | 0             |
| R2044                     | On | 02/08/2018 | Bond Future | 10.05  | Put        |           |           | 3,555.76000        | 3.55576            | 3,044,520         | 16.34      | 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>64,415,297.24</b>  | <b>700</b>       | <b>21,254</b> |
| R2048                     | On | 01/02/2018 | Bond Future |        |            | 9.57935   | 95.69433  | 9.56109            | 95.86100           |                   | 16.59      | 146,699,407.89        | 1,533            | 78,584        |
| R2048                     | On | 03/05/2018 | Bond Future |        |            | 9.62851   | 93.04539  | 9.60968            | 93.21563           |                   | 15.43      | 139,847,221.17        | 1,503            | 1,243         |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>286,546,629.06</b> | <b>3,036</b>     | <b>79,827</b> |
| R2048                     | On | 01/02/2018 | Bond Future | 9.90   | Call       |           |           | 3,427.37000        | 3.42737            | 3,190,910         | 17.13      | 0.00                  | 0                | 0             |
| R2048                     | On | 01/02/2018 | Bond Future | 9.90   | Put        |           |           | 418.24000          | 0.41824            | 348,450           | 17.13      | 0.00                  | 0                | 0             |
| R2048                     | On | 01/02/2018 | Bond Future | 9.91   | Call       |           |           | 3,496.38000        | 3.49638            | 3,261,070         | 17.15      | 0.00                  | 0                | 0             |
| R2048                     | On | 01/02/2018 | Bond Future | 9.91   | Put        |           |           | 401.11000          | 0.40111            | 332,470           | 17.15      | 0.00                  | 0                | 0             |
| R2048                     | On | 01/02/2018 | Bond Future | 9.89   | Call       |           |           | 3,358.86000        | 3.35886            | 3,121,280         | 17.12      | 0.00                  | 0                | 0             |
| R2048                     | On | 01/02/2018 | Bond Future | 9.89   | Put        |           |           | 436.03000          | 0.43603            | 365,120           | 17.12      | 0.00                  | 0                | 0             |
| R2048                     | On | 03/05/2018 | Bond Future | 10.06  | Call       |           |           | 6,081.68000        | 6.08168            | 5,394,380         | 16.18      | 0.00                  | 0                | 0             |
| R2048                     | On | 03/05/2018 | Bond Future | 10.06  | Put        |           |           | 2,157.71000        | 2.15771            | 1,640,650         | 16.18      | 0.00                  | 0                | 0             |
| R2048                     | On | 03/05/2018 | Bond Future | 10.07  | Call       |           |           | 6,137.25000        | 6.13725            | 5,452,760         | 16.20      | 0.00                  | 0                | 0             |
| R2048                     | On | 03/05/2018 | Bond Future | 10.07  | Put        |           |           | 2,129.52000        | 2.12952            | 1,615,270         | 16.20      | 0.00                  | 0                | 0             |
| R2048                     | On | 03/05/2018 | Bond Future | 10.05  | Call       |           |           | 6,026.28000        | 6.02628            | 5,336,220         | 16.17      | 0.00                  | 0                | 0             |
| R2048                     | On | 03/05/2018 | Bond Future | 10.05  | Put        |           |           | 2,186.21000        | 2.18621            | 1,666,390         | 16.17      | 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>286,546,629.06</b> | <b>3,036</b>     | <b>79,827</b> |
| R207                      | On | 01/02/2018 | Bond Future |        |            | 7.11016   | 100.68309 | 7.13479            | 100.63912          |                   | 1.11       | 273,153,223.17        | 2,713            | 44,972        |
| R207                      | On | 03/05/2018 | Bond Future |        |            | 7.04823   | 102.56425 | 7.07651            | 102.51983          |                   | 1.39       | 488,000,701.50        | 4,758            | 4,156         |
| <b>Total R207 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>761,153,924.67</b> | <b>7,471</b>     | <b>49,128</b> |
| R207                      | On | 01/02/2018 | Bond Future | 7.61   | Call       |           |           | 843.73000          | 0.84373            | 887,530           | 1.16       | 0.00                  | 0                | 0             |
| R207                      | On | 01/02/2018 | Bond Future | 7.61   | Put        |           |           | 0.17000            | 0.00017            | 0,000             | 1.16       | 0.00                  | 0                | 0             |
| R207                      | On | 01/02/2018 | Bond Future | 7.62   | Call       |           |           | 861.35000          | 0.86135            | 905,180           | 1.16       | 0.00                  | 0                | 0             |
| R207                      | On | 01/02/2018 | Bond Future | 7.62   | Put        |           |           | 0.14000            | 0.00014            | 0,000             | 1.16       | 0.00                  | 0                | 0             |
| R207                      | On | 01/02/2018 | Bond Future | 7.60   | Call       |           |           | 826.11000          | 0.82611            | 869,890           | 1.16       | 0.00                  | 0                | 0             |
| R207                      | On | 01/02/2018 | Bond Future | 7.60   | Put        |           |           | 0.20000            | 0.00020            | 0,010             | 1.16       | 0.00                  | 0                | 0             |
| R207                      | On | 03/05/2018 | Bond Future | 7.57   | Call       |           |           | 908.84000          | 0.90884            | 879,180           | 1.45       | 0.00                  | 0                | 0             |
| R207                      | On | 03/05/2018 | Bond Future | 7.57   | Put        |           |           | 138.07000          | 0.13807            | 63,990            | 1.45       | 0.00                  | 0                | 0             |
| R207                      | On | 03/05/2018 | Bond Future | 7.58   | Call       |           |           | 921.16000          | 0.92116            | 892,610           | 1.45       | 0.00                  | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                   | Contracts Traded | Open Interest  |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|----------------|
| R207                     | On | 03/05/2018 | Bond Future | 7.58   | Put        |           |           | 134.85000          | 0.13485            | 61,880            | 1.45       | 0.00                    | 0                | 0              |
| R207                     | On | 03/05/2018 | Bond Future | 7.56   | Call       |           |           | 896.74000          | 0.89674            | 865,950           | 1.45       | 0.00                    | 0                | 0              |
| R207                     | On | 03/05/2018 | Bond Future | 7.56   | Put        |           |           | 141.51000          | 0.14151            | 66,300            | 1.45       | 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>761,153,924.67</b>   | <b>7,471</b>     | <b>49,128</b>  |
| R208                     | On | 01/02/2018 | Bond Future |        |            | 7.39535   | 100.59740 | 7.41063            | 100.55565          |                   | 2.38       | 378,246,224.00          | 3,760            | 35,458         |
| R208                     | On | 03/05/2018 | Bond Future |        |            | 7.37958   | 99.07567  | 7.39618            | 99.03350           |                   | 2.60       | 336,560,050.99          | 3,397            | 3,725          |
| <b>Total R208 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>714,806,274.99</b>   | <b>7,157</b>     | <b>39,183</b>  |
| R208                     | On | 01/02/2018 | Bond Future | 7.84   | Call       |           |           | 1,170.70000        | 1.17070            | 1,207,280         | 2.46       | 0.00                    | 0                | 0              |
| R208                     | On | 01/02/2018 | Bond Future | 7.84   | Put        |           |           | 6.46000            | 0.00646            | 1,290             | 2.46       | 0.00                    | 0                | 0              |
| R208                     | On | 01/02/2018 | Bond Future | 7.85   | Call       |           |           | 1,196.92000        | 1.19692            | 1,234,000         | 2.46       | 0.00                    | 0                | 0              |
| R208                     | On | 01/02/2018 | Bond Future | 7.85   | Put        |           |           | 5.77000            | 0.00577            | 1,100             | 2.46       | 0.00                    | 0                | 0              |
| R208                     | On | 01/02/2018 | Bond Future | 7.83   | Call       |           |           | 1,144.55000        | 1.14455            | 1,180,580         | 2.46       | 0.00                    | 0                | 0              |
| R208                     | On | 01/02/2018 | Bond Future | 7.83   | Put        |           |           | 7.23000            | 0.00723            | 1,510             | 2.46       | 0.00                    | 0                | 0              |
| R208                     | On | 03/05/2018 | Bond Future | 7.79   | Put        |           |           | 335.97000          | 0.33597            | 194,090           | 2.68       | 0.00                    | 0                | 0              |
| R208                     | On | 03/05/2018 | Bond Future | 7.77   | Call       |           |           | 1,294.09000        | 1.29409            | 1,191,300         | 2.68       | 0.00                    | 0                | 0              |
| R208                     | On | 03/05/2018 | Bond Future | 7.77   | Put        |           |           | 350.32000          | 0.35032            | 205,360           | 2.68       | 0.00                    | 0                | 0              |
| R208                     | On | 03/05/2018 | Bond Future | 7.78   | Call       |           |           | 1,311.95000        | 1.31195            | 1,210,610         | 2.68       | 0.00                    | 0                | 0              |
| R208                     | On | 03/05/2018 | Bond Future | 7.78   | Put        |           |           | 343.09000          | 0.34309            | 199,580           | 2.68       | 0.00                    | 0                | 0              |
| R208                     | On | 03/05/2018 | Bond Future | 7.79   | Call       |           |           | 1,329.91000        | 1.32991            | 1,230,200         | 2.68       | 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>714,806,274.99</b>   | <b>7,157</b>     | <b>39,183</b>  |
| R209                     | On | 01/02/2018 | Bond Future |        |            | 9.36862   | 75.23284  | 9.35021            | 75.35941           |                   | 15.38      | 1,862,840,351.24        | 24,761           | 146,878        |
| R209                     | On | 03/05/2018 | Bond Future |        |            | 9.41651   | 73.48919  | 9.39754            | 73.61834           |                   | 14.29      | 322,838,011.67          | 4,393            | 4,269          |
| R209                     | On | 02/08/2018 | Bond Future |        |            | 9.46477   | 74.86385  | 9.44530            | 74.99512           |                   | 14.66      | 0.00                    | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future |        |            | 9.50909   | 73.15800  | 9.48884            | 73.29327           |                   | 15.38      | 0.00                    | 0                | 0              |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,185,678,362.91</b> | <b>29,154</b>    | <b>151,147</b> |
| R209                     | On | 01/02/2018 | Bond Future | 9.72   | Call       |           |           | 2,728.30000        | 2.72830            | 2,561,490         | 15.98      | 0.00                    | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.72   | Put        |           |           | 247.24000          | 0.24724            | 207,000           | 15.98      | 0.00                    | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.73   | Call       |           |           | 2,782.61000        | 2.78261            | 2,616,600         | 15.99      | 0.00                    | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.73   | Put        |           |           | 236.21000          | 0.23621            | 196,770           | 15.99      | 0.00                    | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.71   | Call       |           |           | 2,674.28000        | 2.67428            | 2,506,740         | 15.97      | 0.00                    | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.71   | Put        |           |           | 258.65000          | 0.25865            | 217,680           | 15.97      | 0.00                    | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 10.00  | Call       |           |           | 4,337.49000        | 4.33749            | 4,193,250         | 16.34      | 0.00                    | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 10.00  | Put        |           |           | 60.57000           | 0.06057            | 42,900            | 16.34      | 0.00                    | 0                | 7,488          |
| R209                     | On | 01/02/2018 | Bond Future | 10.10  | Call       |           |           | 4,936.09000        | 4.93609            | 4,797,820         | 16.47      | 0.00                    | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 10.10  | Put        |           |           | 34.40000           | 0.03440            | 22,700            | 16.47      | 0.00                    | 0                | 3,000          |
| R209                     | On | 01/02/2018 | Bond Future | 9.85   | Call       |           |           | 3,456.50000        | 3.45650            | 3,300,590         | 16.15      | 0.00                    | 0                | 0              |
| R209                     | On | 01/02/2018 | Bond Future | 9.85   | Put        |           |           | 133.01000          | 0.13301            | 103,670           | 16.15      | 0.00                    | 0                | 7,500          |
| R209                     | On | 01/02/2018 | Bond Future | 9.88   | Call       |           |           | 3,630.10000        | 3.63010            | 3,476,690         | 16.19      | 0.00                    | 0                | 0              |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R209             | On | 01/02/2018 | Bond Future | 9.88   | Put        |           |           | 114.35000          | 0.11435            | 87,510            | 16.19      | 0.00  | 0                | 220           |
| R209             | On | 01/02/2018 | Bond Future | 9.59   | Call       |           |           | 2,056.65000        | 2.05665            | 1,882,230         | 15.82      | 0.00  | 0                | 0             |
| R209             | On | 01/02/2018 | Bond Future | 9.59   | Put        |           |           | 433.32000          | 0.43332            | 385,470           | 15.82      | 0.00  | 0                | 377           |
| R209             | On | 01/02/2018 | Bond Future | 9.33   | Put        |           |           | 1,118.63000        | 1.11863            | 1,082,560         | 15.48      | 0.00  | 0                | 0             |
| R209             | On | 01/02/2018 | Bond Future | 9.33   | Call       |           |           | 979.32000          | 0.97932            | 816,680           | 15.48      | 0.00  | 0                | 220           |
| R209             | On | 01/02/2018 | Bond Future | 9.89   | Call       |           |           | 3,688.30000        | 3.68830            | 3,535,740         | 16.20      | 0.00  | 0                | 0             |
| R209             | On | 01/02/2018 | Bond Future | 9.89   | Put        |           |           | 108.64000          | 0.10864            | 82,650            | 16.20      | 0.00  | 0                | 157           |
| R209             | On | 01/02/2018 | Bond Future | 9.32   | Put        |           |           | 1,154.84000        | 1.15484            | 1,120,240         | 15.47      | 0.00  | 0                | 0             |
| R209             | On | 01/02/2018 | Bond Future | 9.32   | Call       |           |           | 946.45000          | 0.94645            | 785,280           | 15.47      | 0.00  | 0                | 157           |
| R209             | On | 01/02/2018 | Bond Future | 10.22  | Call       |           |           | 5,656.92000        | 5.65692            | 5,523,690         | 16.62      | 0.00  | 0                | 0             |
| R209             | On | 01/02/2018 | Bond Future | 10.22  | Put        |           |           | 16.73000           | 0.01673            | 10,070            | 16.62      | 0.00  | 0                | 739           |
| R209             | On | 01/02/2018 | Bond Future | 9.87   | Call       |           |           | 3,572.05000        | 3.57205            | 3,417,810         | 16.17      | 0.00  | 0                | 0             |
| R209             | On | 01/02/2018 | Bond Future | 9.87   | Put        |           |           | 120.30000          | 0.12030            | 92,630            | 16.17      | 0.00  | 0                | 739           |
| R209             | On | 01/02/2018 | Bond Future | 9.52   | Put        |           |           | 572.04000          | 0.57204            | 523,230           | 15.73      | 0.00  | 0                | 0             |
| R209             | On | 01/02/2018 | Bond Future | 9.52   | Call       |           |           | 1,727.07000        | 1.72707            | 1,551,690         | 15.73      | 0.00  | 0                | 739           |
| R209             | On | 01/02/2018 | Bond Future | 9.75   | Put        |           |           | 215.38000          | 0.21538            | 177,540           | 16.02      | 0.00  | 0                | 0             |
| R209             | On | 01/02/2018 | Bond Future | 9.75   | Call       |           |           | 2,892.19000        | 2.89219            | 2,727,780         | 16.02      | 0.00  | 0                | 5,000         |
| R209             | On | 03/05/2018 | Bond Future | 10.73  | Call       |           |           | 8,692.44000        | 8.69244            | 8,385,210         | 15.58      | 0.00  | 0                | 0             |
| R209             | On | 03/05/2018 | Bond Future | 10.73  | Put        |           |           | 389.18000          | 0.38918            | 211,100           | 15.58      | 0.00  | 0                | 435           |
| R209             | On | 03/05/2018 | Bond Future | 9.75   | Put        |           |           | 1,752.43000        | 1.75243            | 1,381,990         | 14.94      | 0.00  | 0                | 0             |
| R209             | On | 03/05/2018 | Bond Future | 9.75   | Call       |           |           | 4,097.70000        | 4.09770            | 3,598,110         | 14.94      | 0.00  | 0                | 435           |
| R209             | On | 03/05/2018 | Bond Future | 9.84   | Call       |           |           | 4,476.61000        | 4.47661            | 3,992,840         | 15.06      | 0.00  | 0                | 0             |
| R209             | On | 03/05/2018 | Bond Future | 9.86   | Put        |           |           | 1,508.30000        | 1.50830            | 1,157,390         | 15.08      | 0.00  | 0                | 0             |
| R209             | On | 03/05/2018 | Bond Future | 10.22  | Call       |           |           | 6,200.81000        | 6.20081            | 5,800,000         | 15.54      | 0.00  | 0                | 0             |
| R209             | On | 03/05/2018 | Bond Future | 10.22  | Put        |           |           | 899.25000          | 0.89925            | 627,590           | 15.54      | 0.00  | 0                | 435           |
| R209             | On | 03/05/2018 | Bond Future | 9.84   | Put        |           |           | 1,550.46000        | 1.55046            | 1,195,840         | 15.06      | 0.00  | 0                | 0             |
| R209             | On | 03/05/2018 | Bond Future | 10.00  | Call       |           |           | 5,180.57000        | 5.18057            | 4,729,490         | 15.26      | 0.00  | 0                | 0             |
| R209             | On | 03/05/2018 | Bond Future | 10.00  | Put        |           |           | 1,239.23000        | 1.23923            | 917,300           | 15.26      | 0.00  | 0                | 5,000         |
| R209             | On | 03/05/2018 | Bond Future | 9.85   | Call       |           |           | 4,519.51000        | 4.51951            | 4,037,650         | 15.07      | 0.00  | 0                | 0             |
| R209             | On | 03/05/2018 | Bond Future | 9.85   | Put        |           |           | 1,529.26000        | 1.52926            | 1,176,550         | 15.07      | 0.00  | 0                | 0             |
| R209             | On | 03/05/2018 | Bond Future | 9.86   | Call       |           |           | 4,562.56000        | 4.56256            | 4,082,500         | 15.08      | 0.00  | 0                | 0             |
| R209             | On | 02/08/2018 | Bond Future | 9.66   | Put        |           |           | 2,975.58000        | 2.97558            | 2,623,140         | 14.86      | 0.00  | 0                | 0             |
| R209             | On | 02/08/2018 | Bond Future | 9.66   | Call       |           |           | 4,404.03000        | 4.40403            | 3,920,320         | 14.86      | 0.00  | 0                | 435           |
| R209             | On | 02/08/2018 | Bond Future | 10.38  | Call       |           |           | 7,391.46000        | 7.39146            | 6,988,670         | 15.74      | 0.00  | 0                | 0             |
| R209             | On | 02/08/2018 | Bond Future | 10.38  | Put        |           |           | 1,465.21000        | 1.46521            | 1,193,690         | 15.74      | 0.00  | 0                | 0             |
| R209             | On | 02/08/2018 | Bond Future | 10.84  | Call       |           |           | 9,439.55000        | 9.43955            | 9,101,160         | 15.89      | 0.00  | 0                | 0             |
| R209             | On | 02/08/2018 | Bond Future | 10.40  | Put        |           |           | 1,435.63000        | 1.43563            | 1,166,990         | 15.77      | 0.00  | 0                | 0             |
| R209             | On | 02/08/2018 | Bond Future | 10.84  | Put        |           |           | 859.15000          | 0.85915            | 652,030           | 15.89      | 0.00  | 0                | 435           |
| R209             | On | 02/08/2018 | Bond Future | 10.21  | Call       |           |           | 6,644.14000        | 6.64414            | 6,217,180         | 15.53      | 0.00  | 0                | 0             |
| R209             | On | 02/08/2018 | Bond Future | 10.21  | Put        |           |           | 1,740.83000        | 1.74083            | 1,445,140         | 15.53      | 0.00  | 0                | 435           |
| R209             | On | 02/08/2018 | Bond Future | 10.39  | Call       |           |           | 7,436.05000        | 7.43605            | 7,034,780         | 15.75      | 0.00  | 0                | 0             |

| Contract Details         |    |            |             | Strike  | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                   | Contracts Traded | Open Interest  |
|--------------------------|----|------------|-------------|---------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|----------------|
| R209                     | On | 02/08/2018 | Bond Future | 10.39   | Put        |           |           | 1,450.35000        | 1.45035            | 1,180,350         | 15.75      | 0.00                    | 0                | 0              |
| R209                     | On | 02/08/2018 | Bond Future | 10.40   | Call       |           |           | 7,480.70000        | 7.48070            | 7,080,790         | 15.77      | 0.00                    | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 1015.99 | Call       |           |           | 72,405.39000       | 72.40539           | 72,270,120        | 16.63      | 0.00                    | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 1015.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 16.63      | 0.00                    | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.34    | Put        |           |           | 4,875.37000        | 4.87537            | 4,637,870         | 15.48      | 0.00                    | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.34    | Call       |           |           | 3,869.64000        | 3.86964            | 3,496,870         | 15.48      | 0.00                    | 0                | 255            |
| R209                     | On | 01/11/2018 | Bond Future | 1016.00 | Call       |           |           | 72,405.40000       | 72.40540           | 72,270,130        | 16.63      | 0.00                    | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 1016.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 16.63      | 0.00                    | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 1016.01 | Call       |           |           | 72,405.40000       | 72.40540           | 72,270,130        | 16.63      | 0.00                    | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 1016.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 16.63      | 0.00                    | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 10.57   | Call       |           |           | 8,592.21000        | 8.59221            | 8,223,160         | 16.63      | 0.00                    | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 10.57   | Put        |           |           | 1,860.59000        | 1.86059            | 1,626,810         | 16.63      | 0.00                    | 0                | 255            |
| R209                     | On | 01/11/2018 | Bond Future | 9.94    | Call       |           |           | 6,019.98000        | 6.01998            | 5,594,900         | 15.93      | 0.00                    | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.94    | Put        |           |           | 3,092.06000        | 3.09206            | 2,802,250         | 15.93      | 0.00                    | 0                | 255            |
| <b>Total R209 Option</b> |    |            |             |         |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>34,711</b>  |
| <b>Total For R209</b>    |    |            |             |         |            |           |           |                    |                    |                   |            | <b>2,185,678,362.91</b> | <b>29,154</b>    | <b>185,858</b> |
| R210                     | On | 01/02/2018 | Bond Future |         |            | 187.09843 | 187.09843 | 187.11950          | 187.11950          |                   |            | 0.00                    | 0                | 2,159          |
| R210                     | On | 03/05/2018 | Bond Future |         |            | 188.18150 | 188.18150 | 188.20350          | 188.20350          |                   |            | 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  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0              |
| R210                     | On | 01/02/2018 | Bond Future | 192.36  | Put        |           |           | 5,240.50000        | 5.24050            | 5,261,570         |            | 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        |           |           | 5,250.50000        | 5.25050            | 5,271,570         |            | 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        |           |           | 5,260.50000        | 5.26050            | 5,281,570         |            | 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        |           |           | 3,246.50000        | 3.24650            | 3,268,500         |            | 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        |           |           | 3,256.50000        | 3.25650            | 3,278,500         |            | 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        |           |           | 3,236.50000        | 3.23650            | 3,258,500         |            | 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 |         |            | 151.39822 | 151.39822 | 151.44847          | 151.44847          |                   |            | 239,814,780.48          | 1,584            | 3,825          |
| R212                     | On | 03/05/2018 | Bond Future |         |            | 154.23676 | 154.23676 | 154.28863          | 154.28863          |                   |            | 199,273,893.92          | 1,292            | 1,292          |
| <b>Total R212 Future</b> |    |            |             |         |            |           |           |                    |                    |                   |            | <b>439,088,674.40</b>   | <b>2,876</b>     | <b>5,117</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        |           |           | 3,251.53000        | 3.25153            | 3,301,780         |            | 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        |           |           | 3,261.53000        | 3.26153            | 3,311,780         |            | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| 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        |           |           | 3,241.53000        | 3.24153            | 3,291,780         |            | 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        |           |           | 1.37000            | 0.00137            | 53,240            |            | 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        |           |           | 11.37000           | 0.01137            | 63,240            |            | 0.00                  | 0                | 0             |
| R212                     | On | 03/05/2018 | Bond Future | 154.28 | Call       |           |           | 8.63000            | 0.00863            | 0,000             |            | 0.00                  | 0                | 0             |
| R212                     | On | 03/05/2018 | Bond Future | 154.28 | Put        |           |           | 0.00000            | 0.00000            | 43,240            |            | 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>439,088,674.40</b> | <b>2,876</b>     | <b>5,117</b>  |
| R213                     | On | 01/02/2018 | Bond Future |        |            | 9.09408   | 87.24684  | 9.09587            | 87.23482           |                   | 12.44      | 384,147,836.52        | 4,403            | 58,890        |
| R213                     | On | 03/05/2018 | Bond Future |        |            | 9.14049   | 85.32747  | 9.14229            | 85.31554           |                   | 11.66      | 369,041,307.75        | 4,325            | 4,350         |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>753,189,144.27</b> | <b>8,728</b>     | <b>63,240</b> |
| R213                     | On | 01/02/2018 | Bond Future | 9.42   | Call       |           |           | 2,405.16000        | 2.40516            | 2,354,780         | 12.89      | 0.00                  | 0                | 0             |
| R213                     | On | 01/02/2018 | Bond Future | 9.42   | Put        |           |           | 266.71000          | 0.26671            | 204,310           | 12.89      | 0.00                  | 0                | 0             |
| R213                     | On | 01/02/2018 | Bond Future | 9.43   | Call       |           |           | 2,457.77000        | 2.45777            | 2,409,060         | 12.90      | 0.00                  | 0                | 0             |
| R213                     | On | 01/02/2018 | Bond Future | 9.43   | Put        |           |           | 254.54000          | 0.25454            | 193,810           | 12.90      | 0.00                  | 0                | 0             |
| R213                     | On | 01/02/2018 | Bond Future | 9.41   | Call       |           |           | 2,352.89000        | 2.35289            | 2,300,900         | 12.88      | 0.00                  | 0                | 0             |
| R213                     | On | 01/02/2018 | Bond Future | 9.41   | Put        |           |           | 279.30000          | 0.27930            | 215,290           | 12.88      | 0.00                  | 0                | 0             |
| R213                     | On | 03/05/2018 | Bond Future | 9.57   | Call       |           |           | 4,243.29000        | 4.24329            | 3,877,870         | 12.28      | 0.00                  | 0                | 0             |
| R213                     | On | 03/05/2018 | Bond Future | 9.57   | Put        |           |           | 1,473.29000        | 1.47329            | 1,095,940         | 12.28      | 0.00                  | 0                | 0             |
| R213                     | On | 03/05/2018 | Bond Future | 9.58   | Call       |           |           | 4,285.73000        | 4.28573            | 3,922,750         | 12.29      | 0.00                  | 0                | 0             |
| R213                     | On | 03/05/2018 | Bond Future | 9.58   | Put        |           |           | 1,452.48000        | 1.45248            | 1,077,570         | 12.29      | 0.00                  | 0                | 0             |
| R213                     | On | 03/05/2018 | Bond Future | 9.56   | Call       |           |           | 4,200.85000        | 4.20085            | 3,833,330         | 12.27      | 0.00                  | 0                | 0             |
| R213                     | On | 03/05/2018 | Bond Future | 9.56   | Put        |           |           | 1,494.18000        | 1.49418            | 1,114,730         | 12.27      | 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>753,189,144.27</b> | <b>8,728</b>     | <b>63,240</b> |
| R214                     | On | 01/02/2018 | Bond Future |        |            | 9.54419   | 74.66622  | 9.52590            | 74.79669           |                   | 16.47      | 163,295,023.14        | 2,187            | 48,830        |
| R214                     | On | 03/05/2018 | Bond Future |        |            | 9.59245   | 72.76537  | 9.57362            | 72.89852           |                   | 15.27      | 174,273,061.15        | 2,395            | 1,867         |
| <b>Total R214 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>337,568,084.29</b> | <b>4,582</b>     | <b>50,697</b> |
| R214                     | On | 01/02/2018 | Bond Future | 9.83   | Call       |           |           | 2,480.79000        | 2.48079            | 2,300,370         | 16.92      | 0.00                  | 0                | 0             |
| R214                     | On | 01/02/2018 | Bond Future | 9.83   | Put        |           |           | 360.16000          | 0.36016            | 310,210           | 16.92      | 0.00                  | 0                | 0             |
| R214                     | On | 01/02/2018 | Bond Future | 9.84   | Call       |           |           | 2,533.99000        | 2.53399            | 2,354,220         | 16.93      | 0.00                  | 0                | 0             |
| R214                     | On | 01/02/2018 | Bond Future | 9.84   | Put        |           |           | 345.35000          | 0.34535            | 296,050           | 16.93      | 0.00                  | 0                | 0             |
| R214                     | On | 01/02/2018 | Bond Future | 9.82   | Call       |           |           | 2,427.99000        | 2.42799            | 2,246,970         | 16.90      | 0.00                  | 0                | 0             |
| R214                     | On | 01/02/2018 | Bond Future | 9.82   | Put        |           |           | 375.48000          | 0.37548            | 324,930           | 16.90      | 0.00                  | 0                | 0             |
| R214                     | On | 03/05/2018 | Bond Future | 9.98   | Call       |           |           | 4,517.65000        | 4.51765            | 3,995,980         | 15.91      | 0.00                  | 0                | 0             |
| R214                     | On | 03/05/2018 | Bond Future | 9.98   | Put        |           |           | 1,730.35000        | 1.73035            | 1,341,830         | 15.91      | 0.00                  | 0                | 0             |
| R214                     | On | 03/05/2018 | Bond Future | 9.99   | Call       |           |           | 4,560.96000        | 4.56096            | 4,041,320         | 15.93      | 0.00                  | 0                | 0             |
| R214                     | On | 03/05/2018 | Bond Future | 9.99   | Put        |           |           | 1,707.30000        | 1.70730            | 1,320,810         | 15.93      | 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    |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|------------------|
| R214                      | On | 03/05/2018 | Bond Future        | 9.97   | Call       |           |           | 4,474.34000        | 4.47434            | 3,950,960         | 15.90      | 0.00                     | 0                | 0                |
| R214                      | On | 03/05/2018 | Bond Future        | 9.97   | Put        |           |           | 1,753.51000        | 1.75351            | 1,363,280         | 15.90      | 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>337,568,084.29</b>    | <b>4,582</b>     | <b>50,697</b>    |
| <b>Total for Bond</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>11,034,895,760.67</b> | <b>114,997</b>   | <b>1,141,669</b> |
| E170                      | On | 01/08/2021 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                     | 0                | 0                |
| <b>Total E170 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| <b>Total For E170</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| ES18                      | On | 20/04/2018 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                     | 0                | 0                |
| <b>Total ES18 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| <b>Total For ES18</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| ES18A                     | On | 20/04/2018 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                     | 0                | 0                |
| <b>Total ES18A Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| <b>Total For ES18A</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| ES23                      | On | 25/01/2023 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                     | 0                | 0                |
| <b>Total ES23 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| <b>Total For ES23</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| ES23A                     | On | 25/01/2023 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                     | 0                | 0                |
| <b>Total ES23A Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| <b>Total For ES23A</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| ES26                      | On | 25/01/2023 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                     | 0                | 0                |
| <b>Total ES26 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| <b>Total For ES26</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| ES26A                     | On | 02/04/2026 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                     | 0                | 0                |
| <b>Total ES26A Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| <b>Total For ES26A</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| ES33                      | On | 15/09/2033 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                     | 0                | 0                |
| <b>Total ES33 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| <b>Total For ES33</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| ES33A                     | On | 15/09/2033 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                     | 0                | 0                |
| <b>Total ES33A Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| <b>Total For ES33A</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| ES42                      | On | 25/04/2042 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                     | 0                | 0                |
| <b>Total ES42 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| <b>Total For ES42</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>         |
| I2025                     | On | 31/01/2025 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                     | 0                | 0                |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total I2025 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>      |
| <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>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2032 On 31/03/2032 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2032 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2032</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2035 On 28/02/2035 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2035 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2035</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2037 On 31/01/2037 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2037 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R204 On 21/12/2018 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R204 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R204/R On 21/12/2018 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R204/R203 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204/R203</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2040 On 06/10/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| R2040 On 31/01/2040 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2040 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2040</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2044 On 31/01/2044 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2044 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2044</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2048 On 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207 On 15/01/2020 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R207 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207/R On 15/01/2020 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R207/R203 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207/R203</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208 On 31/03/2021 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R208 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R208/R204 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For R208/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R208/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209 On 31/03/2036 Price Contribution   |        |            | 6.25000   | 6.25000   | 6.25000            | 6.25000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R210 On 31/03/2028 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R210 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R212 On 31/01/2022 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R212 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R213 On 28/02/2031 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R213 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R213</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R213/R On 28/02/2031 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R213/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R213/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R214 On 28/02/2041 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R214 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R214</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R214/R On 28/02/2041 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R214/R209 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R214/R209</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total for Price Contribution</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GOVI On 01/02/2018 GOVI                 |        |            | 596.88100 | 596.88100 | 597.23100          | 597.23100          |                   |            |  | 0.00        | 0                | 714           |

| Contract Details         |    |            |              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GOVI                     | On | 03/05/2018 | GOVI         |        |            | 608.03300 | 608.03300 | 608.39000          | 608.39000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GOVI Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>714</b>    |
| GOVI                     | On | 01/02/2018 | GOVI         | 581.03 | Call       |           |           | 162,010.00000      | 16.20100           | 158,510,000       |            | 0.00        | 0                | 0             |
| GOVI                     | On | 01/02/2018 | GOVI         | 581.03 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 01/02/2018 | GOVI         | 581.04 | Call       |           |           | 161,910.00000      | 16.19100           | 158,410,000       |            | 0.00        | 0                | 0             |
| GOVI                     | On | 01/02/2018 | GOVI         | 581.04 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 01/02/2018 | GOVI         | 581.02 | Call       |           |           | 162,110.00000      | 16.21100           | 158,610,000       |            | 0.00        | 0                | 0             |
| GOVI                     | On | 01/02/2018 | GOVI         | 581.02 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 03/05/2018 | GOVI         | 590.28 | Call       |           |           | 181,100.00000      | 18.11000           | 177,530,000       |            | 0.00        | 0                | 0             |
| GOVI                     | On | 03/05/2018 | GOVI         | 590.28 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 03/05/2018 | GOVI         | 590.29 | Call       |           |           | 181,000.00000      | 18.10000           | 177,430,000       |            | 0.00        | 0                | 0             |
| GOVI                     | On | 03/05/2018 | GOVI         | 590.29 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 03/05/2018 | GOVI         | 590.27 | Call       |           |           | 181,200.00000      | 18.12000           | 177,630,000       |            | 0.00        | 0                | 0             |
| GOVI                     | On | 03/05/2018 | GOVI         | 590.27 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total GOVI Option</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>714</b>    |
| <b>Total for GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>714</b>    |
| AL37                     | On | 01/02/2018 | Index Future |        |            | 572.55500 | 572.55500 | 572.47000          | 572.47000          |                   |            | 0.00        | 0                | 0             |
| AL37                     | On | 03/05/2018 | Index Future |        |            | 583.25300 | 583.25300 | 583.16600          | 583.16600          |                   |            | 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 |        |            | 661.92900 | 661.92900 | 661.90900          | 661.90900          |                   |            | 0.00        | 0                | 0             |
| AL7T                     | On | 03/05/2018 | Index Future |        |            | 674.29700 | 674.29700 | 674.27600          | 674.27600          |                   |            | 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 |        |            | 598.16000 | 598.16000 | 598.57200          | 598.57200          |                   |            | 0.00        | 0                | 781           |
| ALBI                     | On | 03/05/2018 | Index Future |        |            | 609.33600 | 609.33600 | 609.75500          | 609.75500          |                   |            | 0.00        | 0                | 0             |
| <b>Total ALBI Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>781</b>    |
| <b>Total For ALBI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>781</b>    |
| IGOV                     | On | 01/02/2018 | Index Future |        |            | 251.29700 | 251.29700 | 251.47600          | 251.47600          |                   |            | 0.00        | 0                | 881           |
| IGOV                     | On | 03/05/2018 | Index Future |        |            | 256.00900 | 256.00900 | 256.19000          | 256.19000          |                   |            | 0.00        | 0                | 269           |
| <b>Total IGOV Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,150</b>  |
| <b>Total For IGOV</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,150</b>  |
| <b>Total for Index</b>   |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,931</b>  |
| JIBAR f                  | On | 17/01/2018 | Jibar Future |        |            | 7.01000   | 92.99000  | 7.01000            | 92.99000           |                   |            | 0.00        | 0                | 0             |
| JIBAR f                  | On | 21/02/2018 | Jibar Future |        |            | 6.92000   | 93.08000  | 6.91000            | 93.09000           |                   |            | 0.00        | 0                | 0             |
| JIBAR f                  | On | 20/03/2018 | Jibar Future |        |            | 6.80000   | 93.20000  | 6.80000            | 93.20000           |                   |            | 0.00        | 0                | 2,500         |
| JIBAR f                  | On | 18/04/2018 | Jibar Future |        |            | 6.72000   | 93.28000  | 6.72000            | 93.28000           |                   |            | 0.00        | 0                | 0             |
| JIBAR f                  | On | 20/06/2018 | Jibar Future |        |            | 6.72000   | 93.28000  | 6.72000            | 93.28000           |                   |            | 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 |
|-------------------------------|--------|--------------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| JIBAR F On 19/09/2018         |        | Jibar Future       | 6.79000   | 93.21000  | 6.78000            | 93.22000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR F On 19/12/2018         |        | Jibar Future       | 6.87000   | 93.13000  | 6.86000            | 93.14000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR F On 20/03/2019         |        | Jibar Future       | 6.96000   | 93.04000  | 6.96000            | 93.04000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR F On 19/06/2019         |        | Jibar Future       | 7.11000   | 92.89000  | 7.11000            | 92.89000           |                   |            |  | 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 | 94.22000  | 94.22000  | 94.18000           | 94.18000           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 16/03/2026          |        | Interest Rate Swap | 91.21000  | 91.21000  | 91.16000           | 91.16000           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 15/06/2026          |        | Interest Rate Swap | 89.94000  | 89.94000  | 89.88000           | 89.88000           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 21/09/2026          |        | Interest Rate Swap | 92.09000  | 92.09000  | 92.03000           | 92.03000           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 21/12/2026          |        | Interest Rate Swap | 95.88000  | 95.88000  | 95.81000           | 95.81000           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 15/03/2027          |        | Interest Rate Swap | 94.45000  | 94.45000  | 94.37000           | 94.37000           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 21/06/2027          |        | Interest Rate Swap | 96.52000  | 96.52000  | 96.43000           | 96.43000           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 20/09/2027          |        | Interest Rate Swap | 100.25000 | 100.25000 | 100.16000          | 100.16000          |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 20/12/2027          |        | Interest Rate Swap | 100.61000 | 100.61000 | 100.51000          | 100.51000          |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 22/03/2028          |        | Interest Rate Swap | 95.83000  | 95.83000  | 95.72000           | 95.72000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total 10Y STND Future</b>  |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For 10Y STND</b>     |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 1Y STN On 15/03/2018          |        | Interest Rate Swap | 99.72000  | 99.72000  | 99.72000           | 99.72000           |                   |            |  | 0.00        | 0                | 0             |
| 1Y STN On 21/06/2018          |        | Interest Rate Swap | 99.88000  | 99.88000  | 99.88000           | 99.88000           |                   |            |  | 0.00        | 0                | 0             |
| 1Y STN On 20/09/2018          |        | Interest Rate Swap | 99.99000  | 99.99000  | 99.98000           | 99.98000           |                   |            |  | 0.00        | 0                | 0             |
| 1Y STN On 20/12/2018          |        | Interest Rate Swap | 100.39000 | 100.39000 | 100.39000          | 100.39000          |                   |            |  | 0.00        | 0                | 0             |
| 1Y STN On 22/03/2019          |        | Interest Rate Swap | 99.36000  | 99.36000  | 99.34000           | 99.34000           |                   |            |  | 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 16/03/2018          |        | Interest Rate Swap | 99.01000  | 99.01000  | 99.01000           | 99.01000           |                   |            |  | 0.00        | 0                | 0             |
| 2Y STN On 15/06/2018          |        | Interest Rate Swap | 98.57000  | 98.57000  | 98.57000           | 98.57000           |                   |            |  | 0.00        | 0                | 0             |
| 2Y STN On 21/09/2018          |        | Interest Rate Swap | 98.46000  | 98.46000  | 98.45000           | 98.45000           |                   |            |  | 0.00        | 0                | 0             |
| 2Y STN On 21/12/2018          |        | Interest Rate Swap | 98.77000  | 98.77000  | 98.77000           | 98.77000           |                   |            |  | 0.00        | 0                | 0             |
| 2Y STN On 15/03/2019          |        | Interest Rate Swap | 99.12000  | 99.12000  | 99.10000           | 99.10000           |                   |            |  | 0.00        | 0                | 0             |
| 2Y STN On 21/06/2019          |        | Interest Rate Swap | 99.44000  | 99.44000  | 99.42000           | 99.42000           |                   |            |  | 0.00        | 0                | 0             |
| 2Y STN On 20/09/2019          |        | Interest Rate Swap | 99.79000  | 99.79000  | 99.76000           | 99.76000           |                   |            |  | 0.00        | 0                | 0             |
| 2Y STN On 20/12/2019          |        | Interest Rate Swap | 100.69000 | 100.69000 | 100.66000          | 100.66000          |                   |            |  | 0.00        | 0                | 0             |
| 2Y STN On 23/03/2020          |        | Interest Rate Swap | 98.41000  | 98.41000  | 98.37000           | 98.37000           |                   |            |  | 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 | 95.78000  | 95.78000  | 95.73000           | 95.73000           |                   |            |  | 0.00        | 0                | 0             |
| 5Y STN On 16/03/2021          |        | Interest Rate Swap | 94.98000  | 94.98000  | 94.91000           | 94.91000           |                   |            |  | 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        |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--------------------------|-------------------|----------------------|
| 5Y STN On 15/06/2021 Interest Rate Swap |        |            | 94.14000  | 94.14000  | 94.07000           | 94.07000           |                   |                           | 0.00                     | 0                 | 0                    |
| 5Y STN On 21/09/2021 Interest Rate Swap |        |            | 94.29000  | 94.29000  | 94.21000           | 94.21000           |                   |                           | 0.00                     | 0                 | 0                    |
| 5Y STN On 21/12/2021 Interest Rate Swap |        |            | 96.46000  | 96.46000  | 96.37000           | 96.37000           |                   |                           | 0.00                     | 0                 | 51                   |
| 5Y STN On 15/03/2022 Interest Rate Swap |        |            | 96.58000  | 96.58000  | 96.49000           | 96.49000           |                   |                           | 0.00                     | 0                 | 0                    |
| 5Y STN On 21/06/2022 Interest Rate Swap |        |            | 97.73000  | 97.73000  | 97.64000           | 97.64000           |                   |                           | 0.00                     | 0                 | 0                    |
| 5Y STN On 20/09/2022 Interest Rate Swap |        |            | 99.91000  | 99.91000  | 99.82000           | 99.82000           |                   |                           | 0.00                     | 0                 | 0                    |
| 5Y STN On 20/12/2022 Interest Rate Swap |        |            | 101.13000 | 101.13000 | 101.05000          | 101.05000          |                   |                           | 0.00                     | 0                 | 0                    |
| 5Y STN On 22/03/2023 Interest Rate Swap |        |            | 96.21000  | 96.21000  | 96.12000           | 96.12000           |                   |                           | 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>11,034,895,760.67</b> | <b>114,997</b>    | <b>1,146,865</b>     |
| AA05 On 22/03/2019 Spot Bond            |        |            | 8.42500   | 104.02093 | 8.42500            | 103.94980          |                   |                           | 0.00                     | 0                 | 1,000,000,000        |
| <b>Total AA05 SPOT</b>                  |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>              | <b>0</b>          | <b>1,000,000,000</b> |
| <b>Total For AA05</b>                   |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>              | <b>0</b>          | <b>1,000,000,000</b> |
| AA06 On 15/04/2021 Spot Bond            |        |            |           | 100.00000 | 0.00000            | 98.61743           |                   |                           | 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                    |
| <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            |        |            | 9.46000   | 102.63566 | 9.46000            | 102.55751          |                   |                           | 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  | 103.44700 | 10.00000           | 103.36600          |                   |                           | 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            | 101.52403          |                   |                           | 0.00                     | 0                 | 420,000,000          |
| <b>Total AB011 SPOT</b>                 |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>              | <b>0</b>          | <b>420,000,000</b>   |
| <b>Total For AB011</b>                  |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>              | <b>0</b>          | <b>420,000,000</b>   |
| AB013 On 21/11/2018 Spot Bond           |        |            | 8.12500   | 101.53577 | 8.12500            | 101.46878          |                   | 754,000,000,000.00        |                          | 92,800,000        | 1,523,200,000        |
| <b>Total AB013 SPOT</b>                 |        |            |           |           |                    |                    |                   | <b>754,000,000,000.00</b> |                          | <b>92,800,000</b> | <b>1,523,200,000</b> |
| <b>Total For AB013</b>                  |        |            |           |           |                    |                    |                   | <b>754,000,000,000.00</b> |                          | <b>92,800,000</b> | <b>1,523,200,000</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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AB015L On 19/11/2019 Spot Bond |        |            | 10.84000  | 101.87492 | 10.84000           | 101.78583          |                   |            |  | 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  | 104.35661 | 11.37000           | 104.26101          |                   |            |  | 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  | 104.57071 | 11.81000           | 104.47132          |                   |            |  | 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             |
| <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 | 20.90701  | 100.00000          | 20.76699           |                   |            |  | 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 | 21.36571  | 100.00000          | 21.22493           |                   |            |  | 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>      |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| 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  | 104.05100 | 10.00000           | 103.96900          |                   |            | 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  |        |            | 4.37000   | 4.37000   | 4.37000            | 268.82164          |                   |            | 0.00        | 0                | 600,000,000        |
| <b>Total ABCPI3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>600,000,000</b> |
| <b>Total For ABCPI3</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>600,000,000</b> |
| ABF19L On 21/04/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <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>           |
| ABFN07 On 17/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.84328          |                   |            | 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>           |
| ABFN08 On 17/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.16739          |                   |            | 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>           |
| ABFN09 On 17/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.92182          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ABFN09 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN09</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN10 On 28/10/2019 Spot Bond  |        |            |           |           | 0.00000            | 99.67702           |                   |            | 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>           |
| ABFN12 On 09/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.37480          |                   |            | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ABFN1: On 14/05/2020 Spot Bond |        |            |           |           | 0.00000            | 102.45151          |                   |            |  | 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            | 101.58517          |                   |            |  | 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            | 101.87925          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABFN15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABFN15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABFN1: On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.28964          |                   |            |  | 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            | 101.65699          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABFN17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABFN17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABFN1: On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57860          |                   |            |  | 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            | 101.37990          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABFN20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABFN20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABFN2: On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.42424          |                   |            |  | 0.00        | 0                | 5,000,000,000        |
| <b>Total ABFN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000,000</b> |
| <b>Total For ABFN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000,000</b> |
| ABFN2: On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.24157          |                   |            |  | 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            | 101.96188          |                   |            |  | 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            | 100.28656          |                   |            |  | 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            | 100.04455          |                   |            |  | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABFN2 On 17/10/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.04662          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK1 On 07/11/2018 Spot Bond   |        |            | 9.17500   | 104.11682 | 9.17500            | 104.03944          |                   |            |  | 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            | 100.61532          |                   |            |  | 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            | 102.07105          |                   |            |  | 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            | 95.27764           |                   |            |  | 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   |        |            | 8.87500   | 101.73218 | 8.87500            | 101.66015          |                   |            |  | 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            | 102.81061          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK3/J On 07/11/2018 Spot Bond |        |            | 100.00000 | 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            | 101.69859          |                   |            |  | 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            | 102.26496          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABK6 On 05/06/2020 Spot Bond   |        |            |           |           | 0.00000            | 101.19749          |                   |            |  | 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            | 99.83227           |                   |            |  | 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            | 95.29628           |                   |            |  | 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            | 99.51484           |                   |            |  | 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 |        |            | 4.44000   | 153.07027 | 4.44000            | 152.97186          |                   |            |  | 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 |        |            | 5.81000   | 5.81000   | 5.81000            | 135.03842          |                   |            |  | 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 | 20.54861  | 100.00000          | 20.40603           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABKI02/R212 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABKI02/R212</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 7.55000   | 96.51710  | 7.55000            | 113.09145          |                   |            |  | 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 | 9.69448   | 100.00000          | 9.62722            |                   |            |  | 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 |        |            | 8.42000   | 99.27132  | 8.42000            | 112.84343          |                   |            |  | 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 | 9.27618   | 100.00000          | 9.21149            |                   |            |  | 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            | 87.19322           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABKS1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABKS1</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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABN05 On 18/04/2021 Spot Bond |        |            | 3.66000   | 188.46084 | 3.66000            | 188.35192          |                   |            | 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 |        |            | 6.04630   | 6.04630   | 6.04630            | 99.83462           |                   |            | 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 |        |            | 6.04630   | 6.04630   | 6.04630            | 99.83462           |                   |            | 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 |        |            | 3.37000   | 3.37000   | 3.37000            | 123.78583          |                   |            | 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 |        |            | 3.28000   | 3.28000   | 3.28000            | 174.69444          |                   |            | 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 |        |            | 3.25000   | 3.25000   | 3.25000            | 219.97462          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN63 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN63</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN67 On 28/02/2023 Spot Bond |        |            | 9.37000   | 9.37000   | 9.37000            | 96.54180           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN67 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN67</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN72 On 17/03/2018 Spot Bond |        |            |           |           | 0.00000            | 100.92424          |                   |            | 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            | 137.90500          |                   |            | 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 |        |            | 9.86500   | 9.86500   | 9.86500            | 104.52996          |                   |            | 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 |        |            | 8.58500   | 8.58500   | 8.58500            | 97.00716           |                   |            | 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            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN85 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN85</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded  | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| ABN86 On 01/08/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total ABN86 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For ABN86</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| ABN87 On 21/12/2026 Spot Bond  |        |            | 10.41000  | 10.41000  | 10.41000           | 101.33370          |                   |                           | 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            | 100.96949          |                   |                           | 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            | 101.99108          |                   |                           | 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  |        |            | 6.35000   | 103.96332 | 6.35000            | 103.90958          |                   | 482,600,000,000.00        |             | 76,000,000        | 19,000,000           |
| <b>Total ABS10 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>482,600,000,000.00</b> |             | <b>76,000,000</b> | <b>19,000,000</b>    |
| <b>Total For ABS10</b>         |        |            |           |           |                    |                    |                   | <b>482,600,000,000.00</b> |             | <b>76,000,000</b> | <b>19,000,000</b>    |
| ABS11 On 09/04/2021 Spot Bond  |        |            | 8.71000   | 104.67559 | 8.71000            | 104.60207          |                   |                           | 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  |        |            | 8.72000   | 102.84964 | 8.72000            | 102.77692          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| ABS12/ On 14/05/2020 Spot Bond |        |            | 9.20000   | 101.86284 | 9.20000            | 101.78694          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total ABS12/R207 SPOT</b>   |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For ABS12/R207</b>    |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| ABS13 On 14/05/2022 Spot Bond  |        |            | 9.29000   | 103.16033 | 9.29000            | 103.08273          |                   | 174,652,000,000.00        |             | 18,800,000        | 4,700,000            |
| <b>Total ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>174,652,000,000.00</b> |             | <b>18,800,000</b> | <b>4,700,000</b>     |
| <b>Total For ABS13</b>         |        |            |           |           |                    |                    |                   | <b>174,652,000,000.00</b> |             | <b>18,800,000</b> | <b>4,700,000</b>     |
| ABS14 On 11/11/2020 Spot Bond  |        |            | 8.55000   | 103.66019 | 8.55000            | 103.58829          |                   |                           | 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  |        |            | 9.05000   | 104.65156 | 9.05000            | 104.57482          |                   |                           | 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  |        |            | 9.40000   | 107.45416 | 9.40000            | 107.37239          |                   |                           | 0.00        | 0                 | 1,000,000,000        |
| <b>Total ABS16 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,000,000,000</b> |
| <b>Total For ABS16</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,000,000,000</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        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|----------------------|
| ABS17 On 11/11/2027 Spot Bond  |        |            | 9.74500   | 107.62375 | 9.74500            | 107.53891          |                   |                              | 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  |        |            | 9.22000   | 105.87460 | 9.22000            | 105.79554          |                   |                              | 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   |        |            | 8.10500   | 101.35504 | 8.10500            | 101.28869          |                   | 42,146,000,000,000.00        |             | 5,200,000,000        | 1,300,000,000        |
| <b>Total ABS6 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>12,146,000,000,000.00</b> |             | <b>5,200,000,000</b> | <b>1,300,000,000</b> |
| <b>Total For ABS6</b>          |        |            |           |           |                    |                    |                   | <b>12,146,000,000,000.00</b> |             | <b>5,200,000,000</b> | <b>1,300,000,000</b> |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 9.76000   | 97.69733  | 9.76000            | 97.62020           |                   |                              | 0.00        | 0                    | 4,000,000,000        |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>4,000,000,000</b> |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>4,000,000,000</b> |
| ABS7/R On 11/09/2026 Spot Bond |        |            | 100.00000 | 11.93743  | 100.00000          | 11.85747           |                   |                              | 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>             |
| ABSI2 On 07/12/2023 Spot Bond  |        |            | 3.50000   | 3.50000   | 3.50000            | 280.80285          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total ABSI2 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABSI2</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABSI4 On 31/01/2022 Spot Bond  |        |            | 2.79000   | 145.22305 | 2.79000            | 150.10430          |                   |                              | 0.00        | 0                    | 0                    |
| <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            | 94.18259           |                   |                              | 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>             |
| ACL089 On 25/11/2020 Spot Bond |        |            | 10.00000  | 104.05100 | 10.00000           | 103.96900          |                   |                              | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL095 On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 100.78669          |                   |            |  | 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>      |
| ACL096 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.80661          |                   |            |  | 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            | 100.81460          |                   |            |  | 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>      |
| ACL098 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.79846          |                   |            |  | 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>      |
| ACL104 On 20/12/2019 Spot Bond |        |            | 8.74000   | 8.74000   | 8.74000            | 103.02889          |                   |            |  | 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            | 197.77198          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL128 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 197.82663          |                   |            |  | 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>      |
| ACL129 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.77846          |                   |            |  | 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>      |
| ACL142 On 25/11/2020 Spot Bond |        |            | 10.00000  | 104.05100 | 10.00000           | 103.96900          |                   |            |  | 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>      |
| ACL145 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.78091          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL161 On 20/03/2022 Spot Bond |        |            | 10.23000  | 10.23000  | 10.23000           | 103.39107          |                   |            |  | 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>      |
| ACL167 On 20/06/2019 Spot Bond |        |            | 9.15500   | 9.15500   | 9.15500            | 101.63230          |                   |            |  | 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>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL174 On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.77866          |                   |            |  | 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>      |
| ACL175 On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.73817          |                   |            |  | 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>      |
| ACL183 On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 101.62831          |                   |            |  | 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>      |
| ACL185 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77442          |                   |            |  | 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>      |
| ACL187 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.78402          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL188 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.79452          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL193 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.79705          |                   |            |  | 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            | 100.79705          |                   |            |  | 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>      |
| ACL201 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.81081          |                   |            |  | 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            | 100.81081          |                   |            |  | 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            | 138.06779          |                   |            |  | 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            | 138.97942          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| ACL20€ On 20/03/2018 Spot Bond |        |            |           |           | 0.00000            | 100.71636          |                   |            |  | 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>          |
| ACL21€ On 20/05/2018 Spot Bond |        |            |           |           | 0.00000            | 101.33579          |                   |            |  | 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>          |
| ACL21€ On 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 100.73164          |                   |            |  | 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>          |
| ACL21€ On 20/06/2018 Spot Bond |        |            |           |           | 0.00000            | 100.61268          |                   |            |  | 0.00        | 41,200,000        | 10,300,000        |
| <b>Total ACL213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>41,200,000</b> | <b>10,300,000</b> |
| <b>Total For ACL213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>41,200,000</b> | <b>10,300,000</b> |
| ACL21€ On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 94.29454           |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ACL214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ACL214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ACL21€ On 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 100.72273          |                   |            |  | 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>          |
| ACL21€ On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 100.72194          |                   |            |  | 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>          |
| ACL21€ On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77121          |                   |            |  | 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>          |
| ACL21€ On 11/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.69609          |                   |            |  | 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>          |
| ACL22€ On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 99.83354           |                   |            |  | 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>          |
| ACL221 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76795          |                   |            |  | 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>          |
| ACL22€ On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.75582          |                   |            |  | 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>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | 91.20504  | 100.00000          | 90.54254           |                   |            | 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>      |
| AHF2A: On 18/10/2018 Spot Bond |        |            |           |           | 0.00000            | 100.02254          |                   |            | 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            | 100.02336          |                   |            | 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            | 100.02609          |                   |            | 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            | 100.52626          |                   |            | 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            | 100.02203          |                   |            | 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            | 100.02891          |                   |            | 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            | 100.02754          |                   |            | 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            | 100.03883          |                   |            | 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            | 100.03470          |                   |            | 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>      |
| AHL1AI 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>      |

| 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 AHL1AU</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>             |
| AHY2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                  | 1,050,579,946        |
| <b>Total AHY2U SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>1,050,579,946</b> |
| <b>Total For AHY2U</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>1,050,579,946</b> |
| AIG2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                  | 893,754,086          |
| <b>Total AIG2U SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>893,754,086</b>   |
| <b>Total For AIG2U</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>893,754,086</b>   |
| AIR01 On 15/03/2019 Spot Bond  |        |            | 8.15000   | 103.50057 | 8.15000            | 103.43207          |                   | 22,820,000,000,000.00        | 2,800,000,000        | 700,000,000        |                      |
| <b>Total AIR01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>22,820,000,000,000.00</b> | <b>2,800,000,000</b> | <b>700,000,000</b> |                      |
| <b>Total For AIR01</b>         |        |            |           |           |                    |                    |                   | <b>22,820,000,000,000.00</b> | <b>2,800,000,000</b> | <b>700,000,000</b> |                      |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 9.83500   | 110.10869 | 9.83500            | 110.02160          |                   |                              | 0.00                 | 0                  | 0                    |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>             |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>             |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 9.33500   | 100.95737 | 9.33500            | 100.88107          |                   |                              | 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  |        |            | 10.48500  | 98.14863  | 10.48500           | 98.06555           |                   |                              | 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 |        |            | 3.59000   | 176.37766 | 3.59000            | 176.27673          |                   |                              | 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            | 101.07246          |                   |                              | 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            | 101.84809          |                   |                              | 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            | 99.92753           |                   |                              | 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            | 101.38831          |                   |                              | 0.00                 | 0                  | 0                    |
| <b>Total APF05 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 APF05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF06 On 24/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.42631          |                   |            |  | 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>      |

| 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 AS224U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01 On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.73823          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN011 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN011</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01 On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN014 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN014</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02 On 07/12/2033 Spot Bond |        |            | 3.50000   | 238.63123 | 3.50000            | 238.49640          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN022 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN022</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02 On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 99.91954           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN028 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN028</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN03 On 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>      |
| ASN03 On 10/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.71870          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN036 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN036</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN03 On 07/12/2033 Spot Bond |        |            | 3.51500   | 213.14124 | 3.51500            | 213.02058          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN037 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN037</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN04 On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN041 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN041</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN04 On 12/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN048 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN048</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05 On 19/03/2018 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN051 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN051</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05 On 16/04/2018 Spot Bond |        |            |           |           | 0.00000            | 100.01343          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN057 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN057</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05 On 22/04/2020 Spot Bond |        |            |           |           | 0.00000            | 99.92826           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN058 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 ASN058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN05: On 28/04/2020 Spot Bond |        |            |           |           | 0.00000            | 99.76036           |                   |            |  | 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            | 102.01558          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN061 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN061</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN06: On 14/05/2018 Spot Bond |        |            |           |           | 0.00000            | 99.83169           |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN06: On 01/06/2018 Spot Bond |        |            |           |           | 0.00000            | 101.48737          |                   |            |  | 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            | 101.07848          |                   |            |  | 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            | 101.77843          |                   |            |  | 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            | 97.88436           |                   |            |  | 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            | 100.86792          |                   |            |  | 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            | 100.74604          |                   |            |  | 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 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.25445          |                   |            |  | 0.00        | 419,200,000        | 104,800,000        |
| <b>Total ASN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>419,200,000</b> | <b>104,800,000</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 ASN083</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>419,200,000</b> | <b>104,800,000</b> |
| ASN08 On 03/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.28599          |                   |            |  | 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            | 100.56267          |                   |            |  | 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            | 126.84978          |                   |            |  | 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            | 100.26925          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN091 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN091</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN09 On 21/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.92992           |                   |            |  | 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            | 101.74260          |                   |            |  | 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            | 77.58397           |                   |            |  | 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>           |
| ASN11 On 02/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.17473          |                   |            |  | 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>           |
| ASN11 On 07/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.08631          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN113 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN113</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN11 On 10/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN115 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN115</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN11 On 27/01/2018 Spot Bond |        |            |           |           | 0.00000            | 99.77548           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN119 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 ASN119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN12: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.97192          |                   |            |  | 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>      |
| ASN12: On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.75241          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN125 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN125</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN12: On 24/02/2019 Spot Bond |        |            |           |           | 0.00000            | 101.40491          |                   |            |  | 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>      |
| ASN12: On 24/02/2019 Spot Bond |        |            |           |           | 0.00000            | 101.39871          |                   |            |  | 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>      |
| ASN13: On 24/02/2019 Spot Bond |        |            |           |           | 0.00000            | 101.38211          |                   |            |  | 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>      |
| ASN13: On 03/03/2019 Spot Bond |        |            |           |           | 0.00000            | 101.16160          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN13: On 03/03/2019 Spot Bond |        |            |           |           | 0.00000            | 101.15225          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN13: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.96387          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN13: On 05/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN13: On 31/12/2018 Spot Bond |        |            |           |           | 0.00000            | 90.48000           |                   |            |  | 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 |        |            | 3.52000   | 144.11003 | 3.52000            | 146.06732          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN140 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 ASN140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 31/12/2018 Spot Bond |        |            |           |           | 0.00000            | 90.48000           |                   |            |  | 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            | 102.97601          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 58.51370           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.86257          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.86257          |                   |            |  | 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 |        |            | 3.56500   | 143.86578 | 3.56500            | 145.82266          |                   |            |  | 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            | 113.51717          |                   |            |  | 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            | 101.19970          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 31/03/2028 Spot Bond |        |            | 4.18000   | 161.62806 | 4.18000            | 161.52787          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 06/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN157 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 ASN157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 27/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN16: On 08/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.83437          |                   |            |  | 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            | 101.49914          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN16: On 06/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN16: On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81076          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN17: On 22/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN17: On 02/12/2019 Spot Bond |        |            |           |           | 0.00000            | 101.12494          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN17: On 23/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN17: On 30/07/2018 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN179 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 ASN179</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN18: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85286          |                   |            |  | 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            | 100.00000          |                   |            |  | 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>      |
| ASN19: On 12/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.92452          |                   |            |  | 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            | 95.03246           |                   |            |  | 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            | 100.00000          |                   |            |  | 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            | 100.00000          |                   |            |  | 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            | 100.44641          |                   |            |  | 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 |        |            | 3.78000   | 105.29412 | 3.78000            | 106.73756          |                   |            |  | 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>      |
| ASN19: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.72999          |                   |            |  | 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            | 100.00000          |                   |            |  | 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            | 100.00000          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN199 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 ASN199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN20: On 25/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 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            | 100.00000          |                   |            |  | 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            | 100.00000          |                   |            |  | 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            | 100.73662          |                   |            |  | 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            | 100.78257          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN20: On 25/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 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            | 101.62532          |                   |            |  | 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            | 101.76910          |                   |            |  | 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>      |
| ASN21: On 28/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.24817          |                   |            |  | 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            | 101.01073          |                   |            |  | 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            | 100.00000          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN213 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 ASN213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21: On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.28659          |                   |            |  | 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            | 100.83145          |                   |            |  | 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            | 100.00000          |                   |            |  | 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            | 100.00000          |                   |            |  | 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            | 100.00000          |                   |            |  | 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            | 100.00000          |                   |            |  | 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            | 100.00000          |                   |            |  | 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            | 100.06599          |                   |            |  | 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>      |
| ASN22: On 25/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 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            | 100.00000          |                   |            |  | 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            | 101.71109          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN228 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 ASN228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN22: On 10/11/2022 Spot Bond |        |            |           |           | 0.00000            | 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 |        |            |           |           | 0.00000            | 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            | 100.00000          |                   |            |  | 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 |        |            | 8.56000   | 8.56000   | 8.56000            | 101.22729          |                   |            |  | 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 |        |            |           |           | 0.00000            | 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>      |
| ASN23: On 12/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN235 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN235</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN23: On 19/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN236 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN236</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN23: On 19/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN237 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN23: On 18/12/2018 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN239 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN239</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN50: 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>      |
| ASN75: 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>      |
| ASN89: 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>      |

| 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 ASN89U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BAR00 On 12/06/2018 Spot Bond |        |            |           |           | 0.00000            | 100.87112          |                   |            |  | 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 |        |            | 8.52500   | 103.85485 | 8.52500            | 103.78341          |                   |            |  | 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            | 101.08162          |                   |            |  | 0.00        | 1,600,000,000        | 1,590,000,000        |
| <b>Total BAW17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>1,590,000,000</b> |
| <b>Total For BAW17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>1,590,000,000</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            | 100.99867          |                   |            |  | 0.00        | 0                    | 190,000,000          |
| <b>Total BAW18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>190,000,000</b>   |
| <b>Total For BAW18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>190,000,000</b>   |
| BAW19 On 05/12/2020 Spot Bond |        |            | 9.13500   | 102.29151 | 9.13500            | 102.21622          |                   |            |  | 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 |        |            | 9.26000   | 103.17646 | 9.26000            | 103.09909          |                   |            |  | 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   | 103.04060 | 9.30000            | 102.96300          |                   |            |  | 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            | 101.08630          |                   |            |  | 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>             |
| BAW24 On 30/09/2019 Spot Bond |        |            |           |           | 0.00000            | 101.28128          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BAW24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BAW24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BAW25 On 08/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.96096          |                   |            |  | 0.00        | 600,000,000          | 200,000,000          |
| <b>Total BAW25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b>   | <b>200,000,000</b>   |
| <b>Total For BAW25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b>   | <b>200,000,000</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>             |



| 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 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            | 101.11741          |                   |            |  | 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>          |
| BAYA3 On 31/12/2018 Spot Bond |        |            |           |           | 0.00000            | 100.54007          |                   |            |  | 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>          |
| BAYA3 On 31/03/2018 Spot Bond |        |            |           |           | 0.00000            | 100.53736          |                   |            |  | 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>          |
| BAYA3 On 31/03/2018 Spot Bond |        |            |           |           | 0.00000            | 100.77584          |                   |            |  | 0.00        | 0                | 10,000,000        |
| <b>Total BAYA35 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b> |
| <b>Total For BAYA35</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b> |
| BAYA3 On 31/03/2018 Spot Bond |        |            |           |           | 0.00000            | 99.73997           |                   |            |  | 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>          |
| BAYA3 On 30/09/2018 Spot Bond |        |            |           |           | 0.00000            | 101.17057          |                   |            |  | 0.00        | 0                | 70,000,000        |
| <b>Total BAYA39 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b> |
| <b>Total For BAYA39</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b> |
| BAYA4 On 30/09/2018 Spot Bond |        |            |           |           | 0.00000            | 100.04659          |                   |            |  | 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>          |
| BAYA4 On 30/09/2018 Spot Bond |        |            |           |           | 0.00000            | 100.53773          |                   |            |  | 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>          |
| BAYA4 On 31/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.53785          |                   |            |  | 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>          |
| BAYA5 On 31/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.55875          |                   |            |  | 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>          |
| BAYA5 On 31/03/2019 Spot Bond |        |            |           |           | 0.00000            | 101.73986          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BAYA52 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 BAYA52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BAYA52 On 30/09/2019 Spot Bond |        |            |           |           | 0.00000            | 101.72014          |                   |            |  | 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>          |
| BAYA54 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 102.22479          |                   |            |  | 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>          |
| BAYA57 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.10165          |                   |            |  | 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>          |
| BAYA58 On 30/06/2022 Spot Bond |        |            | 12.89000  | 101.63600 | 12.89000           | 101.53084          |                   |            |  | 0.00        | 0                | 80,000,000        |
| <b>Total BAYA59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b> |
| <b>Total For BAYA59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b> |
| BAYA59 On 30/06/2020 Spot Bond |        |            | 12.21000  | 12.21000  | 12.21000           | 101.02552          |                   |            |  | 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>          |
| BAYA60 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.57667          |                   |            |  | 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>          |
| BAYA61 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.52401          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BAYA62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BAYA62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BAYA62 On 30/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.53775          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BAYA63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BAYA63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BAYA63 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.54916          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BAYA64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BAYA64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BAYA64 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.47223          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BAYA65 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BAYA65</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BAYB05 On 30/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.68592          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BAYB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BAYB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BAYB06 On 31/12/2019 Spot Bond |        |            |           |           | 0.00000            | 100.68572          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BAYB06 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 BAYB06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB0 On 31/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.68582          |                   |            |  | 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>      |
| BAYB0 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 105.20569          |                   |            |  | 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>      |
| BAYB1 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.70862          |                   |            |  | 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>      |
| BAYD1 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>      |
| BAYD2 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>      |
| BAYD3 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>      |
| BAYD4 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>      |
| BAYD5 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>      |
| BAYD6 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            | 101.23123          |                   |            |  | 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            | 100.16996          |                   |            |  | 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>      |
| BCJ12 On 23/03/2018 Spot Bond |        |            | 8.05000   | 101.53967 | 8.05000            | 102.89532          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ12 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 BCJ12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ13 On 20/04/2018 Spot Bond  |        |            |           |           | 0.00000            | 99.94907           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCJ13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ14 On 09/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.59426          |                   |            |  | 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            | 101.63284          |                   |            |  | 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>      |
| BCJ16 On 08/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.98158          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCJ16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD0205 On 28/04/2028 Spot Bond |        |            | 8.48000   | 8.48000   | 8.48000            | 191.43986          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BD0205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD0205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD0206 On 02/03/2028 Spot Bond |        |            | 8.48000   | 8.48000   | 8.48000            | 191.94408          |                   |            |  | 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 |        |            | 8.86500   | 8.86500   | 8.86500            | 97.10461           |                   |            |  | 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 | 10.07914  | 100.00000          | 10.01200           |                   |            |  | 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 |        |            | 7.77500   | 102.14816 | 7.77500            | 102.08382          |                   |            |  | 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>      |

| 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 BG1B2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| 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            | 103.21209          |                   |            |  | 0.00        | 300,000,000        | 150,000,000        |
| <b>Total BGL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>150,000,000</b> |
| <b>Total For BGL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>150,000,000</b> |
| BGL02 On 19/11/2019 Spot Bond |        |            | 9.44000   | 104.17454 | 9.44000            | 104.09493          |                   |            |  | 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            | 103.93241          |                   |            |  | 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 |        |            | 9.89000   | 104.92301 | 9.89000            | 104.84047          |                   |            |  | 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 |        |            | 10.81000  | 105.60385 | 10.81000           | 105.51175          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BGL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BGL06 On 04/09/2020 Spot Bond |        |            |           |           | 0.00000            | 103.53578          |                   |            |  | 0.00        | 400,000,000        | 200,000,000        |
| <b>Total BGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| <b>Total For BGL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| BGL07 On 03/09/2022 Spot Bond |        |            | 10.76000  | 108.31264 | 10.76000           | 108.21860          |                   |            |  | 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            | 101.36034          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BGL08 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 BGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BGL09 On 29/09/2020 Spot Bond |        |            | 10.81000  | 104.92948 | 10.81000           | 104.83797          |                   |            |  | 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            | 102.22406          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BGL10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BGL10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BGL11 On 05/05/2021 Spot Bond |        |            | 11.19000  | 105.96861 | 11.19000           | 105.87304          |                   |            |  | 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            | 105.72631          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BGL12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BGL12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BGL13 On 20/08/2021 Spot Bond |        |            | 10.21000  | 109.41777 | 10.21000           | 109.32899          |                   |            |  | 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            | 105.78181          |                   |            |  | 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            | 103.08227          |                   |            |  | 0.00        | 0                | 530,000,000        |
| <b>Total BGL15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>530,000,000</b> |
| <b>Total For BGL15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>530,000,000</b> |
| BGL16 On 25/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.60312          |                   |            |  | 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            | 101.97478          |                   |            |  | 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            | 100.60213          |                   |            |  | 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            | 100.61895          |                   |            |  | 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            | 107.79110          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BGR04 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 BGR04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BGT01 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 103.08914          |                   |            |  | 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            | 99.99613           |                   |            |  | 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 |        |            | 8.28500   | 101.30709 | 8.28500            | 101.23934          |                   |            |  | 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            | 100.41661          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BID07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BID07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BID08 On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42578          |                   |            |  | 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>             |
| BPPF0 On 22/03/2018 Spot Bond |        |            |           |           | 0.00000            | 100.63632          |                   |            |  | 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>             |
| BPPF0 On 22/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.68906          |                   |            |  | 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>             |
| BPPF0 On 17/09/2018 Spot Bond |        |            |           |           | 0.00000            | 100.78147          |                   |            |  | 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>             |
| BPPF0 On 15/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.83207          |                   |            |  | 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>             |
| BPPF0 On 24/10/2018 Spot Bond |        |            |           |           | 0.00000            | 99.89798           |                   |            |  | 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>             |
| BS2A1 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>             |
| BS2A2 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>             |

| 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 BS2A2U</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BS2B1 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>      |
| BS2C1 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>      |
| BTC19 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>      |
| BTC19 On 22/01/2018 Spot Bond |        |            |           |           | 0.00000            | 99.93977           |                   |                              | 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>      |
| BTC19 On 07/02/2018 Spot Bond |        |            |           |           | 0.00000            | 99.61602           |                   |                              | 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>      |
| BTC19 On 15/02/2018 Spot Bond |        |            |           |           | 0.00000            | 99.40490           |                   |                              | 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>      |
| BTC19 On 05/03/2018 Spot Bond |        |            |           |           | 0.00000            | 99.08070           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total BTC196 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BTC196</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BTC19 On 14/03/2018 Spot Bond |        |            |           |           | 0.00000            | 98.89717           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total BTC197 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BTC197</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BTC19 On 06/04/2018 Spot Bond |        |            |           |           | 0.00000            | 98.42052           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total BTC198 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BTC198</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BTC19 On 11/04/2018 Spot Bond |        |            |           |           | 0.00000            | 98.32021           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total BTC199 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BTC199</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BTC20 On 18/04/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 493,150,010,000,000.00       | 34,931,500,100        | 26,900,000,100        |               |
| <b>Total BTC200 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>13,150,010,000,000.00</b> | <b>34,931,500,100</b> | <b>26,900,000,100</b> |               |
| <b>Total For BTC200</b>       |        |            |           |           |                    |                    |                   | <b>13,150,010,000,000.00</b> | <b>34,931,500,100</b> | <b>26,900,000,100</b> |               |
| BWZ18 On 27/03/2018 Spot Bond |        |            |           |           | 0.00000            | 100.57935          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total BWZ18B 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 BWZ18B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZ20 On 27/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.59783          |                   |            |  | 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            | 101.46653          |                   |            |  | 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            | 101.75214          |                   |            |  | 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            | 101.79981          |                   |            |  | 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  |        |            | 14.72500  | 102.33252 | 14.72500           | 102.21210          |                   |            |  | 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            | 104.11216          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CBL13 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 CBL13</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| CBL14 On 01/02/2019 Spot Bond |        |            | 12.52500  | 104.53883 | 12.52500           | 104.43535          |                   |                              | 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            | 102.88629          |                   |                              | 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 |        |            | 12.02500  | 103.18744 | 12.02500           | 103.08926          |                   |                              | 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            | 101.99005          |                   |                              | 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 |        |            | 9.51000   | 99.75067  | 9.51000            | 99.67390           |                   |                              | 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            | 102.01165          |                   |                              | 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            | 102.06966          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total CBL24 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For CBL24</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| CBL25 On 06/05/2019 Spot Bond |        |            |           |           | 0.00000            | 101.86559          |                   |                              | 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 |        |            | 9.81000   | 105.90978 | 9.81000            | 105.82576          |                   |                              | 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            | 101.66861          |                   |                              | 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 |        |            | 10.28500  | 110.32765 | 10.28500           | 110.23650          |                   | 24,389,849,000,000.00        | 2,371,400,000        | 3,371,400,000        |               |
| <b>Total CCT01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>24,389,849,000,000.00</b> | <b>2,371,400,000</b> | <b>3,371,400,000</b> |               |
| <b>Total For CCT01</b>        |        |            |           |           |                    |                    |                   | <b>24,389,849,000,000.00</b> | <b>2,371,400,000</b> | <b>3,371,400,000</b> |               |
| CCT02 On 12/06/2024 Spot Bond |        |            | 9.71000   | 110.19663 | 9.71000            | 110.11054          |                   | 0.00                         | 0                    | 400,000,000          |               |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</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      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| CCT03 On 15/03/2025 Spot Bond |        |            | 10.06000  | 109.45961 | 10.06000           | 109.37061          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CCT04 On 17/07/2027 Spot Bond |        |            | 9.79000   | 102.45115 | 9.79000            | 102.37003          |                   |            | 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            | 102.35696          |                   |            | 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  | 104.05080 | 10.00000           | 103.96940          |                   |            | 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            | 100.22594          |                   |            | 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            | 102.18570          |                   |            | 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            | 103.65668          |                   |            | 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            | 100.71225          |                   |            | 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            | 101.62462          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CGR27 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 CGR27</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CGR28 On 08/02/2018 Spot Bond |        |            |           |           | 0.00000            | 101.73443          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CGR28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CGR28</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CGR29 On 08/02/2021 Spot Bond |        |            |           |           | 0.00000            | 102.25404          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CGR29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CGR29</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CGR31 On 27/06/2018 Spot Bond |        |            |           |           | 0.00000            | 100.56998          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CGR31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CGR31</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CGR32 On 21/07/2020 Spot Bond |        |            |           |           | 0.00000            | 99.91492           |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CGR32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CGR32</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CGR33 On 22/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.85843          |                   |            |  | 0.00  | 200,000,000      | 100,000,000   |
| <b>Total CGR33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 200,000,000      | 100,000,000   |
| <b>Total For CGR33</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 200,000,000      | 100,000,000   |
| CGR34 On 21/09/2018 Spot Bond |        |            | 8.38800   | 8.38800   | 8.38800            | 102.76130          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CGR34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CGR34</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CGR35 On 28/02/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CGR35U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CGR35U</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CGR36 On 02/10/2018 Spot Bond |        |            |           |           | 0.00000            | 100.42105          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CGR36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CGR36</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CIG04 On 30/06/2018 Spot Bond |        |            |           |           | 0.00000            | 96.65240           |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CIG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CIG04</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CIG05 On 30/06/2019 Spot Bond |        |            |           |           | 0.00000            | 101.43777          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CIG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CIG05</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CIG06 On 28/08/2018 Spot Bond |        |            |           |           | 0.00000            | 101.45280          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CIG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CIG06</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CIG07 On 28/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.92012          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CIG07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 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 For CIG07</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CIG09L On 07/06/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CIG09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CIG09U</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CIG10 On 29/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 102.23679          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CIG10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CIG10</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CIG11 On 29/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 97.52354           |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CIG11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CIG11</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CIG12 On 29/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.39158          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CIG12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CIG12</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CLA1U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CLA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CLA1U</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CLA2U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CLA2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CLA2U</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CLA3U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CLA3U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CLA3U</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CLB1U On 21/11/2046 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CLB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CLB1U</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CLC1U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CLC1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CLC1U</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CLN184 On 01/07/2021 Spot Bond |        |            | 10.11000  | 100.57379 | 10.11000           | 100.49162          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CLN184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CLN184</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CLN193 On 29/08/2021 Spot Bond |        |            | 3.14000   | 142.83073 | 3.14000            | 142.68328          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CLN193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For CLN193</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| CLN198 On 13/09/2021 Spot Bond |        |            | 3.49000   | 3.49000   | 3.49000            | 140.32034          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total CLN198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 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 For CLN198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN23 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 104.05100 | 10.00000           | 103.96900          |                   |            |  | 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  | 104.05100 | 10.00000           | 103.96900          |                   |            |  | 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  | 99.73506  | 13.50000           | 99.62890           |                   |            |  | 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   | 103.79755 | 9.35000            | 103.71851          |                   |            |  | 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  |        |            | 8.95500   | 103.88009 | 8.95500            | 103.80470          |                   |            |  | 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  | 104.05100 | 10.00000           | 103.96900          |                   |            |  | 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>      |
| CLN31 On 14/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.77201          |                   |            |  | 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>      |
| CLN31 On 14/11/2022 Spot Bond  |        |            | 10.65000  | 97.69447  | 10.65000           | 97.61050           |                   |            |  | 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>      |
| CLN31 On 20/03/2023 Spot Bond  |        |            | 11.17000  | 99.17298  | 11.17000           | 99.08369           |                   |            |  | 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>      |
| CLN31 On 20/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.85295          |                   |            |  | 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>      |
| CLN31 On 14/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.73609          |                   |            |  | 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>      |
| CLN32 On 30/04/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.04447          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN320 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 CLN320</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN32 On 30/04/2018 Spot Bond |        |            | 14.56000  | 100.47468 | 14.56000           | 100.35910          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN321 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN321</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN32 On 20/06/2018 Spot Bond |        |            |           |           | 0.00000            | 100.79242          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN325 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN325</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN32 On 20/06/2018 Spot Bond |        |            |           |           | 0.00000            | 100.80455          |                   |            |  | 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>      |
| CLN32 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.85125          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN327 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN327</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN32 On 20/06/2018 Spot Bond |        |            |           |           | 0.00000            | 100.88582          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN328 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN328</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN33 On 20/06/2018 Spot Bond |        |            |           |           | 0.00000            | 100.87569          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN332 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN332</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN33 On 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 143.18655          |                   |            |  | 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>      |
| CLN34 On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 101.46159          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN340 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN340</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90766          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN343 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN343</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34 On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 100.72194          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN344 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN344</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.96903           |                   |            |  | 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>      |
| CLN35 On 28/10/2018 Spot Bond |        |            |           |           | 0.00000            | 99.77500           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN350 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 CLN350</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN350 On 30/04/2018 Spot Bond |        |            |           |           | 0.00000            | 102.03781          |                   |            |  | 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            | 100.70419          |                   |            |  | 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 |        |            | 9.83000   | 106.85431 | 9.83000            | 106.76937          |                   |            |  | 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            | 100.75869          |                   |            |  | 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            | 102.16578          |                   |            |  | 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 |        |            | 11.97000  | 108.71886 | 11.97000           | 108.61417          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN366 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.24643          |                   |            |  | 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 |        |            | 12.00000  | 108.68178 | 12.00000           | 108.57859          |                   |            |  | 0.00        | 0                | 920,000,000        |
| <b>Total CLN367 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>920,000,000</b> |
| <b>Total For CLN367</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>920,000,000</b> |
| CLN370 On 26/07/2022 Spot Bond |        |            |           |           | 0.00000            | 99.82713           |                   |            |  | 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            | 100.89963          |                   |            |  | 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            | 100.74855          |                   |            |  | 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            | 100.76230          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN373 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 CLN373</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN37 On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.76247          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN374 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN374</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN37 On 20/03/2021 Spot Bond |        |            | 9.21000   | 105.16047 | 9.21000            | 105.08203          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN376 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN376</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN37 On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 97.43645           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN378 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN378</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN37 On 20/03/2024 Spot Bond |        |            | 10.98000  | 101.69487 | 10.98000           | 101.60483          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN379 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN379</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN38 On 20/09/2024 Spot Bond |        |            | 11.00000  | 103.73609 | 11.00000           | 103.64408          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN380 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN380</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN38 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.84289          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN382 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN382</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN38 On 20/09/2024 Spot Bond |        |            | 11.76000  | 105.33093 | 11.76000           | 105.23122          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN384 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN384</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN38 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91395          |                   |            |  | 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>      |
| CLN38 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76216          |                   |            |  | 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>      |
| CLN38 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 99.81665           |                   |            |  | 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>      |
| CLN38 On 20/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.80688          |                   |            |  | 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>      |
| CLN39 On 20/12/2019 Spot Bond |        |            |           |           | 0.00000            | 105.46230          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN393 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 CLN393</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN393 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.76633          |                   |            | 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>      |
| CLN394 On 02/03/2018 Spot Bond |        |            |           |           | 0.00000            | 101.21589          |                   |            | 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>      |
| CLN395 On 20/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.82311          |                   |            | 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>      |
| CLN396 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.43607          |                   |            | 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>      |
| CLN397 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.67862          |                   |            | 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>      |
| CLN398 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.66964          |                   |            | 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            | 100.76623          |                   |            | 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>      |
| CLN400 On 21/02/2018 Spot Bond |        |            |           |           | 0.00000            | 101.79629          |                   |            | 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>      |
| CLN404 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.13872          |                   |            | 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>      |
| CLN406 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.77027          |                   |            | 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>      |
| CLN407 On 18/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.02707          |                   |            | 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            | 100.84295          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN410 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 CLN410</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN411 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.84699          |                   |            |  | 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>      |
| CLN411 On 18/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.02720          |                   |            |  | 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>      |
| CLN412 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 102.52021          |                   |            |  | 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>      |
| CLN413 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.87521          |                   |            |  | 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>      |
| CLN415 On 18/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.02889          |                   |            |  | 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>      |
| CLN416 On 23/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.67804          |                   |            |  | 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>      |
| CLN418 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.91555          |                   |            |  | 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            | 49.95531           |                   |            |  | 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>      |
| CLN42 On 20/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.92361          |                   |            |  | 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>      |
| CLN420 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 99.77103           |                   |            |  | 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>      |
| CLN421 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 110.54730          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN422 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN422</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN422 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 106.51000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN423 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 CLN423</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN423 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 107.56110          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN424 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN424</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN424 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 103.41326          |                   |            |  | 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>      |
| CLN425 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 107.33250          |                   |            |  | 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>      |
| CLN426 On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 102.39772          |                   |            |  | 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>      |
| CLN427 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.08444          |                   |            |  | 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>      |
| CLN429 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 121.65169          |                   |            |  | 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>      |
| CLN430 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 116.14307          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN431 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN431</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN431 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 115.25712          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN432 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN432</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN432 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 121.52148          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN433 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN433</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN433 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 122.49971          |                   |            |  | 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>      |
| CLN434 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.83895          |                   |            |  | 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>      |
| CLN436 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.80263          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN437 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 CLN437</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN437 On 03/02/2021 Spot Bond |        |            |           |           | 0.00000            | 102.02241          |                   |            |  | 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            | 123.42675          |                   |            |  | 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            | 101.48379          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN441 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN441</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN442 On 23/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.55412          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN442 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>      |
| CLN444 On 24/05/2021 Spot Bond |        |            | 9.46000   | 107.10889 | 9.46000            | 107.02688          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN444 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>      |
| CLN445 On 31/01/2022 Spot Bond |        |            | 4.19000   | 140.52273 | 4.19000            | 142.47407          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN445 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>      |
| CLN452 On 31/01/2025 Spot Bond |        |            | 6.22000   | 102.12846 | 6.22000            | 103.38571          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN452 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>      |
| CLN453 On 31/01/2025 Spot Bond |        |            | 5.86000   | 104.48002 | 5.86000            | 105.73856          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN453 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>      |
| CLN454 On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.51150          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN454 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>      |
| CLN455 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.94151          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN455 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>      |
| CLN456 On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.61611          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN456 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>      |
| CLN457 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.33512          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN457 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 CLN458</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN466 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.32129          |                   |            |  | 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>      |
| CLN467 On 15/02/2022 Spot Bond |        |            |           |           | 0.00000            | 103.33292          |                   |            |  | 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>      |
| CLN468 On 16/02/2022 Spot Bond |        |            | 10.38000  | 106.93595 | 10.38000           | 106.84777          |                   |            |  | 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>      |
| CLN469 On 23/02/2018 Spot Bond |        |            |           |           | 0.00000            | 101.38776          |                   |            |  | 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>      |
| CLN470 On 13/03/2022 Spot Bond |        |            | 9.58000   | 105.17361 | 9.58000            | 105.09208          |                   |            |  | 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>      |
| CLN471 On 14/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.88486          |                   |            |  | 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>      |
| CLN472 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.54798          |                   |            |  | 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>      |
| CLN473 On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.56065          |                   |            |  | 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>      |
| CLN474 On 28/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.55401          |                   |            |  | 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>      |
| CLN475 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.57786          |                   |            |  | 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>      |
| CLN476 On 07/05/2018 Spot Bond |        |            |           |           | 0.00000            | 101.67902          |                   |            |  | 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>      |
| CLN477 On 17/05/2019 Spot Bond |        |            |           |           | 0.00000            | 101.48778          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN471 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 CLN471</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN471 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.67488          |                   |            |  | 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>      |
| CLN472 On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 85.22668           |                   |            |  | 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>      |
| CLN473 On 05/10/2022 Spot Bond |        |            | 14.76000  | 14.76000  | 14.76000           | 86.96840           |                   |            |  | 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>      |
| CLN474 On 23/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.47527          |                   |            |  | 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>      |
| CLN475 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.84699          |                   |            |  | 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>      |
| CLN476 On 29/11/2021 Spot Bond |        |            | 100.00000 | 14.57668  | 100.00000          | 14.47904           |                   |            |  | 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>      |
| CLN477 On 05/10/2022 Spot Bond |        |            | 9.63500   | 103.51904 | 9.63500            | 101.75729          |                   |            |  | 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>      |
| CLN478 On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.37379          |                   |            |  | 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>      |
| CLN479 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>      |
| CLN480 On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.46947          |                   |            |  | 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>      |
| CLN481 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.56424          |                   |            |  | 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>      |
| CLN482 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 102.43445          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN483 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 CLN483</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN483 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.67271          |                   |            |  | 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>      |
| CLN484 On 02/12/2021 Spot Bond |        |            | 9.31000   | 102.44486 | 9.31000            | 102.36806          |                   |            |  | 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>      |
| CLN485 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.51393          |                   |            |  | 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>      |
| CLN486 On 07/12/2021 Spot Bond |        |            | 12.26000  | 102.70667 | 12.26000           | 102.71880          |                   |            |  | 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>      |
| CLN487 On 28/07/2022 Spot Bond |        |            | 9.06000   | 100.18182 | 9.06000            | 100.10947          |                   |            |  | 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>      |
| CLN488 On 28/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.54810          |                   |            |  | 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>      |
| CLN489 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.57490          |                   |            |  | 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>      |
| CLN490 On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.46947          |                   |            |  | 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>      |
| CLN491 On 30/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.46705          |                   |            |  | 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>      |
| CLN492 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84640          |                   |            |  | 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>      |
| CLN493 On 07/06/2022 Spot Bond |        |            | 11.81000  | 101.00820 | 11.81000           | 101.67627          |                   |            |  | 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>      |
| CLN494 On 29/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.24515          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN495 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 CLN495</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN495 On 04/09/2024 Spot Bond |        |            | 10.06000  | 103.92020 | 10.06000           | 103.83570          |                   |            |  | 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>      |
| CLN496 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.22568          |                   |            |  | 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>      |
| CLN497 On 08/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.16391          |                   |            |  | 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>      |
| CLN498 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.51528          |                   |            |  | 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>      |
| CLN499 On 10/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.22443          |                   |            |  | 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>      |
| CLN500 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21244          |                   |            |  | 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>      |
| CLN501 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.21985          |                   |            |  | 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>      |
| CLN502 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.87297          |                   |            |  | 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>      |
| CLN503 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.21985          |                   |            |  | 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>      |
| CLN504 On 24/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.88665           |                   |            |  | 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>      |
| CLN505 On 30/04/2019 Spot Bond |        |            |           |           | 0.00000            | 101.88160          |                   |            |  | 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>      |
| CLN506 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85522          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN507 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 CLN507</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50: On 24/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.92573          |                   |            |  | 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>      |
| CLN51: On 11/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.20913          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN510 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN510</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN511: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60680          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN511 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN511</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN55: On 18/04/2028 Spot Bond  |        |            |           |           | 0.00000            | 218.93885          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN61 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN61</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN81: On 18/04/2028 Spot Bond  |        |            | 8.86500   | 97.17406  | 8.86500            | 97.10461           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN81 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN81</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN88: On 28/04/2028 Spot Bond  |        |            | 8.48000   | 8.48000   | 8.48000            | 191.43986          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN88 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN88</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN89: On 02/03/2028 Spot Bond  |        |            | 8.48000   | 8.48000   | 8.48000            | 191.94408          |                   |            |  | 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>      |
| CLNF1: On 20/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.71474          |                   |            |  | 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>      |
| CLNF1: On 20/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.74627          |                   |            |  | 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>      |
| CLNF1: On 20/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.07282          |                   |            |  | 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>      |
| CLNF1: On 20/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.74621          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF14 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 CLNF14</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| CLNF14 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.77431          |                   |                              | 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>      |
| CLNF15 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.60333          |                   |                              | 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  |        |            | 7.72500   | 101.61808 | 7.72500            | 101.55538          |                   | 12,718,146,450,000.00        | 1,646,362,000        | 415,454,000          |               |
| <b>Total COJ04 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>12,718,146,450,000.00</b> | <b>1,646,362,000</b> | <b>415,454,000</b>   |               |
| <b>Total For COJ04</b>         |        |            |           |           |                    |                    |                   | <b>12,718,146,450,000.00</b> | <b>1,646,362,000</b> | <b>415,454,000</b>   |               |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 8.95500   | 115.19923 | 8.95500            | 115.11609          |                   | 0.00                         | 0                    | 1,260,000,000        |               |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>1,260,000,000</b> |               |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>1,260,000,000</b> |               |
| COJ07 On 23/03/2021 Spot Bond  |        |            | 9.42000   | 107.22526 | 9.42000            | 107.14350          |                   | 173,328,000,000.00           | 18,400,000           | 4,600,000            |               |
| <b>Total COJ07 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>173,328,000,000.00</b>    | <b>18,400,000</b>    | <b>4,600,000</b>     |               |
| <b>Total For COJ07</b>         |        |            |           |           |                    |                    |                   | <b>173,328,000,000.00</b>    | <b>18,400,000</b>    | <b>4,600,000</b>     |               |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 10.06000  | 108.75134 | 10.06000           | 108.66340          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total COJ08 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For COJ08</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| COJG0 On 09/06/2024 Spot Bond  |        |            | 9.61000   | 103.88085 | 9.61000            | 103.80052          |                   | 0.00                         | 0                    | 1,000,000,000        |               |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>1,000,000,000</b> |               |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>1,000,000,000</b> |               |
| COT01 On 03/04/2023 Spot Bond  |        |            | 9.89500   | 99.62197  | 9.89500            | 99.54270           |                   | 288,934,000,000.00           | 29,200,000           | 7,300,000            |               |
| <b>Total COT01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>288,934,000,000.00</b>    | <b>29,200,000</b>    | <b>7,300,000</b>     |               |
| <b>Total For COT01</b>         |        |            |           |           |                    |                    |                   | <b>288,934,000,000.00</b>    | <b>29,200,000</b>    | <b>7,300,000</b>     |               |
| COT02 On 03/04/2028 Spot Bond  |        |            | 11.19000  | 97.14567  | 11.19000           | 97.05853           |                   | 0.00                         | 0                    | 780,000,000          |               |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>780,000,000</b>   |               |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>780,000,000</b>   |               |
| COT03 On 05/06/2028 Spot Bond  |        |            | 11.21000  | 90.65001  | 11.21000           | 90.56856           |                   | 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  |        |            | 11.53500  | 97.29996  | 11.53500           | 98.14728           |                   | 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            | 100.42787          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total CS001 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 CS001</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CS002 On 17/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.77800          |                   |            |  | 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            | 100.56682          |                   |            |  | 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>      |
| DENG7 On 21/09/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.70127          |                   |            |  | 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            | 100.53341          |                   |            |  | 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>      |
| DENG7 On 04/09/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.06629          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG7 On 04/09/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.65446          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DOL00I On 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 100.96830          |                   |            |  | 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>      |
| DOL00I On 24/01/2019 Spot Bond |        |            |           |           | 0.00000            | 99.81962           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DOL004 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 DOL004</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| DOL00: On 20/12/2019 Spot Bond |        |            |           |           | 0.00000            | 75.37657           |                   |                               |  | 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            | 101.40895          |                   |                               |  | 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            | 101.40940          |                   |                               |  | 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            | 101.65952          |                   |                               |  | 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  |        |            | 9.53000   | 9.53000   | 9.53000            | 105.46338          |                   |                               |  | 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 |        |            | 8.98000   | 100.99684 | 8.98000            | 100.92374          |                   |                               |  | 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   |        |            | 8.23000   | 106.55893 | 8.23000            | 106.48890          |                   | 165,645,210,000,000.00        |  | 20,127,000,000        | 5,068,560,500         |               |
| <b>Total DV22 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>165,645,210,000,000.00</b> |  | <b>20,127,000,000</b> | <b>5,068,560,500</b>  |               |
| <b>Total For DV22</b>          |        |            |           |           |                    |                    |                   | <b>165,645,210,000,000.00</b> |  | <b>20,127,000,000</b> | <b>5,068,560,500</b>  |               |
| DV22/R On 07/02/2020 Spot Bond |        |            | 100.00000 | 30.95070  | 100.00000          | 30.74677           |                   |                               |  | 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   |        |            | 9.01000   | 107.98086 | 9.01000            | 107.90331          |                   | 207,320,100,000,000.00        |  | 23,010,000,000        | 11,723,647,300        |               |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>207,320,100,000,000.00</b> |  | <b>23,010,000,000</b> | <b>11,723,647,300</b> |               |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   | <b>207,320,100,000,000.00</b> |  | <b>23,010,000,000</b> | <b>11,723,647,300</b> |               |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 15.29773  | 100.00000          | 15.19693           |                   |                               |  | 0.00                  | 0                     | 0             |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 15.29773  | 100.00000          | 15.19693           |                   |                               |  | 0.00                  | 0                     | 0             |
| <b>Total DV23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For DV23/R2023</b>    |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| DV24 On 18/02/2024 Spot Bond   |        |            | 9.43000   | 105.30166 | 9.43000            | 105.22258          |                   |                               |  | 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   | 104.11962 | 9.69000            | 104.03933          |                   |                               |  | 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      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 104.11962 | 9.69000            | 104.03933          |                   |            | 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   |        |            | 10.88500  | 99.31042  | 10.88500           | 99.22465           |                   |            | 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  | 104.29330 | 10.10000           | 104.20956          |                   |            | 0.00        | 0                    | 0                  |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 104.29330 | 10.10000           | 104.20956          |                   |            | 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>           |
| DVC02i On 19/02/2018 Spot Bond |        |            |           |           | 0.00000            | 101.34461          |                   |            | 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>           |
| DVC02i On 29/08/2018 Spot Bond |        |            |           |           | 0.00000            | 101.13443          |                   |            | 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>           |
| DVC03i On 23/10/2018 Spot Bond |        |            |           |           | 0.00000            | 99.91925           |                   |            | 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>           |
| DVF18 On 30/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.46341          |                   |            | 0.00        | 3,200,000,000        | 800,000,000        |
| <b>Total DVF18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>3,200,000,000</b> | <b>800,000,000</b> |
| <b>Total For DVF18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>3,200,000,000</b> | <b>800,000,000</b> |
| DVF19 On 31/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.47497          |                   |            | 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            | 101.21072          |                   |            | 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            | 100.57123          |                   |            | 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            | 101.14387          |                   |            | 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            | 99.91449           |                   |            | 0.00        | 0                    | 0                  |
| <b>Total DVF20D 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 DVF20D</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| DVF21 On 29/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.25492          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total DVF21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For DVF21</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| DVF22 On 28/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.64401          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total DVF22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For DVF22</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| DVF22f On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.23126          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total DVF22B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For DVF22B</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| DVF22f On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.88961           |                   |            |  | 0.00  | 0                | 0             |
| <b>Total DVF22C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For DVF22C</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| DVF24 On 23/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.90862           |                   |            |  | 0.00  | 0                | 0             |
| <b>Total DVF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For DVF24</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| E170 On 01/08/2020 Spot Bond   |        |            | 8.09000   | 111.78581 | 8.09000            | 118.44467          |                   |            |  | 0.00  | 0                | 300,000,000   |
| <b>Total E170 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 300,000,000   |
| <b>Total For E170</b>          |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 300,000,000   |
| E170/R On 01/08/2020 Spot Bond |        |            | 100.00000 | 24.34845  | 100.00000          | 30.74739           |                   |            |  | 0.00  | 0                | 0             |
| <b>Total E170/R207 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For E170/R207</b>     |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| ECN20 On 14/03/2020 Spot Bond  |        |            | 8.75000   | 105.16756 | 8.75000            | 105.09294          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total ECN20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For ECN20</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| ECN22 On 14/03/2022 Spot Bond  |        |            | 9.02000   | 105.95631 | 9.02000            | 105.87887          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total ECN22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For ECN22</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| ECN24 On 14/03/2024 Spot Bond  |        |            | 9.37000   | 106.21251 | 9.37000            | 106.13193          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total ECN24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For ECN24</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| ECN32 On 14/03/2032 Spot Bond  |        |            | 3.76000   | 104.36680 | 3.76000            | 104.30547          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total ECN32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For ECN32</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| EL037 On 31/01/2037 Spot Bond  |        |            | 3.42000   | 97.77315  | 3.42000            | 99.03147           |                   |            |  | 0.00  | 0                | 0             |
| <b>Total EL037 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 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 For EL037</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL037/I On 31/01/2037 Spot Bond |        |            | 2.25000   | 116.77574 | 2.25000            | 118.03497          |                   |            |  | 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    |        |            | 3.26000   | 128.61187 | 3.26000            | 128.54151          |                   |            |  | 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    |        |            | 3.27000   | 115.20041 | 3.27000            | 115.13730          |                   |            |  | 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    |        |            | 3.29000   | 113.30565 | 3.29000            | 113.24390          |                   |            |  | 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    |        |            | 3.40500   | 104.35841 | 3.40500            | 104.30024          |                   |            |  | 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    |        |            | 3.39000   | 98.92116  | 3.39000            | 100.17908          |                   |            |  | 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   | 116.77574 | 2.25000            | 118.03497          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EL36/I2038 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL36/I2038</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM01 On 28/07/2020 Spot Bond   |        |            | 9.01000   | 103.25329 | 9.01000            | 103.17914          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM01 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM01</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM02 On 11/03/2021 Spot Bond   |        |            | 9.09000   | 108.27378 | 9.09000            | 108.19404          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM02 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM02</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM03 On 04/05/2024 Spot Bond   |        |            | 10.26000  | 101.20728 | 10.26000           | 101.12339          |                   |            |  | 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   |        |            | 10.68500  | 10.68500  | 10.68500           | 95.98133           |                   |            |  | 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   |        |            | 10.93500  | 10.93500  | 10.93500           | 101.63157          |                   |            |  | 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> |



| 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 EMM05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,999,999,800</b> |
| EMM06 On 23/06/2025 Spot Bond  |        |            | 10.36000  | 100.26723 | 10.36000           | 100.41112          |                   |            |  | 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  |        |            | 10.21000  | 102.19408 | 10.21000           | 101.36297          |                   |            |  | 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  |        |            | 10.95500  | 102.77345 | 10.95500           | 89.10895           |                   |            |  | 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            | 101.25537          |                   |            |  | 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            | 101.52955          |                   |            |  | 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            | 101.11861          |                   |            |  | 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            | 101.32054          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EPF008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EPF008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF009 On 30/03/2018 Spot Bond |        |            |           |           | 0.00000            | 100.40270          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EPF009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EPF009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF010 On 07/11/2019 Spot Bond |        |            |           |           | 0.00000            | 102.07201          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EPF010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EPF010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF011 On 12/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.49180          |                   |            |  | 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>             |
| EPF012 On 06/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.82289          |                   |            |  | 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>             |
| EPF01U 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>             |

| 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 EPF01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF02L 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>      |
| EPF03L 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>      |
| EPFC3I On 02/03/2018 Spot Bond |        |            |           |           | 0.00000            | 101.05639          |                   |            |  | 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>      |
| EPFC3: On 06/03/2018 Spot Bond |        |            |           |           | 0.00000            | 102.91267          |                   |            |  | 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>      |
| EPFC3: On 06/09/2018 Spot Bond |        |            |           |           | 0.00000            | 101.01020          |                   |            |  | 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>      |
| EPFC3: On 03/05/2018 Spot Bond |        |            |           |           | 0.00000            | 101.63481          |                   |            |  | 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>      |
| EPFC3I On 06/11/2018 Spot Bond |        |            |           |           | 0.00000            | 101.67154          |                   |            |  | 0.00        | 0                | 0             |
| <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                | 0             |
| <b>Total EQS05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS06 On 09/04/2020 Spot Bond  |        |            |           |           | 0.00000            | 97.75010           |                   |            |  | 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  |        |            | 12.02500  | 101.74641 | 12.02500           | 101.64844          |                   |            |  | 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            | 99.64282           |                   |            |  | 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             |

| 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 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            | 102.23679          |                   |            |  | 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            | 101.54756          |                   |            |  | 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            | 101.57346          |                   |            |  | 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            | 101.63320          |                   |            |  | 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            | 101.74324          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 104.05100 | 10.00000           | 103.96900          |                   |            |  | 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            | 101.40771          |                   |            |  | 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            | 101.76638          |                   |            |  | 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            | 101.18094          |                   |            |  | 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            | 101.96500          |                   |            |  | 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            | 101.89695          |                   |            |  | 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 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            | 101.48765          |                   |                              |  | 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            | 101.53907          |                   |                              |  | 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   |        |            | 7.94500   | 102.65857 | 7.94500            | 102.59283          |                   |                              |  | 0.00        | 0                    | 36,600,000,000        |
| <b>Total ES18 SPOT</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b> | <b>0</b>             | <b>36,600,000,000</b> |
| <b>Total For ES18</b>          |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b> | <b>0</b>             | <b>36,600,000,000</b> |
| ES18/R On 20/04/2018 Spot Bond |        |            | 9.25000   | 102.34262 | 9.25000            | 102.26656          |                   |                              |  | 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   |        |            | 8.80000   | 104.69753 | 8.80000            | 104.62406          |                   | 105,600,000,000.00           |  |             | 12,000,000           | 2,195,371,400         |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>105,600,000,000.00</b>    |  |             | <b>12,000,000</b>    | <b>2,195,371,400</b>  |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   | <b>105,600,000,000.00</b>    |  |             | <b>12,000,000</b>    | <b>2,195,371,400</b>  |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 99.92048  | 10.00000           | 99.84103           |                   |                              |  | 0.00        | 0                    | 0                     |
| <b>Total ES23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For ES23/R2023</b>    |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| ES26 On 02/04/2026 Spot Bond   |        |            | 9.67000   | 92.25507  | 9.67000            | 92.18329           |                   | 7,948,740,000,000.00         |  |             | 822,000,000          | 13,330,842,100        |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>7,948,740,000,000.00</b>  |  |             | <b>822,000,000</b>   | <b>13,330,842,100</b> |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   | <b>7,948,740,000,000.00</b>  |  |             | <b>822,000,000</b>   | <b>13,330,842,100</b> |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 102.39748 | 7.85000            | 102.33252          |                   |                              |  | 0.00        | 0                    | 0                     |
| <b>Total ES26/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For ES26/R186</b>     |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| ES33 On 15/09/2033 Spot Bond   |        |            | 10.65500  | 78.87894  | 10.63500           | 78.93473           |                   | 53,626,615,000,000.00        |  |             | 5,033,000,000        | 3,842,329,900         |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>53,626,615,000,000.00</b> |  |             | <b>5,033,000,000</b> | <b>3,842,329,900</b>  |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   | <b>53,626,615,000,000.00</b> |  |             | <b>5,033,000,000</b> | <b>3,842,329,900</b>  |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 102.65848 | 7.50000            | 102.59586          |                   |                              |  | 0.00        | 0                    | 0                     |
| <b>Total ES33/R209 SPOT</b>    |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For ES33/R209</b>     |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| ES42 On 25/04/2042 Spot Bond   |        |            | 10.82500  | 82.23749  | 10.82500           | 82.16607           |                   | 136,395,000,000.00           |  |             | 12,600,000           | 8,616,729,300         |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>136,395,000,000.00</b>    |  |             | <b>12,600,000</b>    | <b>8,616,729,300</b>  |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   | <b>136,395,000,000.00</b>    |  |             | <b>12,600,000</b>    | <b>8,616,729,300</b>  |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 102.05620 | 8.50000            | 101.98621          |                   |                              |  | 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 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            | 100.31858          |                   |            |                              | 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            | 100.75030          |                   |            |                              | 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            | 100.77438          |                   |            |                              | 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          |                   |            | 000,000,000,000,000.00       |             | 60,000,000,000        | 0             |
| <b>Total FIF01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> |             | <b>60,000,000,000</b> | <b>0</b>      |
| <b>Total For FIF01U</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> |             | <b>60,000,000,000</b> | <b>0</b>      |
| FIF02U On 01/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0           | 0                     | 0             |
| <b>Total FIF02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>    | <b>0</b>              | <b>0</b>      |
| <b>Total For FIF02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</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                     | 0             |
| <b>Total FIF03U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>    | <b>0</b>              | <b>0</b>      |
| <b>Total For FIF03U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>    | <b>0</b>              | <b>0</b>      |
| FIF04U On 01/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0           | 0                     | 0             |
| <b>Total FIF04U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>    | <b>0</b>              | <b>0</b>      |
| <b>Total For FIF04U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</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                     | 0             |
| <b>Total FIF05U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>    | <b>0</b>              | <b>0</b>      |
| <b>Total For FIF05U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</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                     | 0             |
| <b>Total FIF06U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>    | <b>0</b>              | <b>0</b>      |
| <b>Total For FIF06U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>    | <b>0</b>              | <b>0</b>      |
| FIF11U On 03/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0           | 0                     | 0             |
| <b>Total FIF11U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>    | <b>0</b>              | <b>0</b>      |
| <b>Total For FIF11U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>    | <b>0</b>              | <b>0</b>      |
| FIF12U On 30/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0           | 0                     | 0             |
| <b>Total FIF12U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>    | <b>0</b>              | <b>0</b>      |
| <b>Total For FIF12U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>    | <b>0</b>              | <b>0</b>      |
| FIFB08 On 31/05/2019 Spot Bond |        |            |           |           | 0.00000            | 101.67351          |                   |            |                              | 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 FIFB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FIFB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FIFB09 On 27/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.57865          |                   |            |  | 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            | 101.47816          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FIFB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FIFB10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FIFB11 On 07/02/2020 Spot Bond |        |            |           |           | 0.00000            | 102.04824          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FIFB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FIFB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FIFB12 On 13/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.63152          |                   |            |  | 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            | 101.74056          |                   |            |  | 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            | 101.44984          |                   |            |  | 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            | 101.19393          |                   |            |  | 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>           |
| 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  |        |            | 8.47500   | 100.75604 | 8.47500            | 100.68713          |                   |            |  | 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> |
| FRB12 On 02/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.76877          |                   |            |  | 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 FRB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB13 On 02/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.04505          |                   |            |  | 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 |        |            | 10.41000  | 10.41000  | 10.41000           | 100.15390          |                   |            |  | 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            | 103.87822          |                   |            |  | 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            | 103.17047          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB17 On 08/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.48981          |                   |            |  | 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            | 103.41799          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB19 On 14/04/2021 Spot Bond |        |            | 11.11000  | 106.62290 | 11.11000           | 106.52794          |                   |            |  | 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            | 101.47946          |                   |            |  | 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            | 101.68591          |                   |            |  | 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            | 101.46416          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB23 On 20/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.85519          |                   |            |  | 0.00        | 0                | 2,000,000,000 |

| 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 FRB23 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>2,000,000,000</b> |
| <b>Total For FRB23</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>2,000,000,000</b> |
| FRBC2 On 21/12/2018 Spot Bond  |        |            | 8.60500   | 103.95493 | 8.60500            | 103.88277          |                   |                             | 0.00                 | 0                    | 160,000,000          |
| <b>Total FRBC21 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>160,000,000</b>   |
| <b>Total For FRBC21</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>160,000,000</b>   |
| FRBC2 On 21/12/2018 Spot Bond  |        |            |           |           | 0.00000            | 102.26705          |                   |                             | 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 |        |            | 3.04000   | 146.74541 | 3.04000            | 148.70717          |                   |                             | 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 |        |            | 3.30000   | 3.30000   | 3.30000            | 283.64630          |                   |                             | 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 |        |            | 3.52300   | 3.52300   | 3.52300            | 122.58111          |                   | 7,750,600,000,000.00        | 2,200,000,000        | 1,300,000,000        |                      |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>7,750,600,000,000.00</b> | <b>2,200,000,000</b> | <b>1,300,000,000</b> |                      |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   | <b>7,750,600,000,000.00</b> | <b>2,200,000,000</b> | <b>1,300,000,000</b> |                      |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 3.94000   | 3.94000   | 3.94000            | 164.92355          |                   | 0.00                        | 0                    | 0                    |                      |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |                      |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |                      |
| FRBI29 On 31/03/2029 Spot Bond |        |            | 3.92000   | 3.92000   | 3.92000            | 83.45798           |                   | 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>             |                      |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 197.41675          |                   | 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 |        |            | 4.06500   | 94.28130  | 4.06500            | 94.22373           |                   | 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 |        |            | 4.10000   | 96.05620  | 4.10000            | 95.49077           |                   | 0.00                        | 0                    | 0                    |                      |
| <b>Total FRBI50 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |                      |
| <b>Total For FRBI50</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |                      |
| FRBZ0 On 30/11/2020 Spot Bond  |        |            | 8.30000   | 8.30000   | 8.30000            | 79.51362           |                   | 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  |        |            | 9.63000   | 9.63000   | 9.63000            | 53.59321           |                   | 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 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 |        |            | 9.66000   | 9.66000   | 9.66000            | 52.90177           |                   |            |  | 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>           |
| FRC10: On 03/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.44034          |                   |            |  | 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>           |
| FRC16: On 20/03/2018 Spot Bond |        |            |           |           | 0.00000            | 100.74392          |                   |            |  | 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            | 100.74473          |                   |            |  | 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            | 101.03724          |                   |            |  | 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            | 100.75762          |                   |            |  | 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 |        |            | 4.31500   | 4.31500   | 4.31500            | 116.55349          |                   |            |  | 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            | 100.80293          |                   |            |  | 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            | 100.79687          |                   |            |  | 0.00        | 0                | 400,000,000        |
| <b>Total FRC171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| <b>Total For FRC171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| FRC17: On 21/02/2018 Spot Bond |        |            |           |           | 0.00000            | 101.11870          |                   |            |  | 0.00        | 0                | 400,000,000        |
| <b>Total FRC172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| <b>Total For FRC172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| FRC17: On 20/06/2018 Spot Bond |        |            |           |           | 0.00000            | 100.80293          |                   |            |  | 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            | 100.76240          |                   |            |  | 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 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            | 100.74702          |                   |            |  | 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>      |
| FRC17: On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.64868          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.85667          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC179 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC179</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.09389           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 102.97173          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 100.96755          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.77855          |                   |            |  | 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>      |
| FRC18: On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.79492          |                   |            |  | 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>      |
| FRC19: On 02/04/2019 Spot Bond |        |            |           |           | 0.00000            | 100.43116          |                   |            |  | 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>      |
| FRC19: On 25/11/2020 Spot Bond |        |            | 10.00000  | 104.05100 | 10.00000           | 103.96900          |                   |            |  | 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>      |
| FRC19: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.83338          |                   |            |  | 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>      |
| FRC20: On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 101.16402          |                   |            |  | 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 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>      |
| FRC207 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>      |
| FRC208 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            | 103.22224          |                   |            |  | 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             |
| FRC210 On 20/12/2019 Spot Bond |        |            |           |           | 0.00000            | 100.81904          |                   |            |  | 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>      |
| FRC211 On 07/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.80840          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC212 On 04/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 07/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.80836          |                   |            |  | 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>      |
| <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>      |
| FRC215 On 04/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.84336          |                   |            |  | 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>      |
| <b>Total For FRC219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC220 On 31/01/2022 Spot Bond |        |            | 3.60000   | 143.67615 | 3.60000            | 145.63271          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC221 On 20/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.49899          |                   |            |  | 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>      |
| <b>Total For FRC225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC225 On 25/06/2018 Spot Bond |        |            |           |           | 0.00000            | 100.56460          |                   |            |  | 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>      |
| <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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC23: On 31/01/2022 Spot Bond |        |            | 4.46000   | 139.10649 | 4.46000            | 141.05552          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC233 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC233</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.16225          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC234 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC234</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 108.64356          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC236 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC236</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 117.81096          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC237 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC237</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 109.13946          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC238 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC238</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 118.51618          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC239 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC239</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 117.51601          |                   |            | 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>      |
| FRC24: On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 108.56589          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC241 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC241</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 108.23003          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC242 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC242</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.99967           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC243 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC243</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 108.91442          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC244 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC244</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.99967           |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC24( On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.99979           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC246 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC246</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24( On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 108.41216          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC247 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC247</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24( On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 99.32137           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC248 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC248</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24( On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 116.01791          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC249 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC249</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25( On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 97.39100           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC250 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC250</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25( On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.92293          |                   |            |  | 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>      |
| FRC25( On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91419          |                   |            |  | 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>      |
| FRC25( On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.75564          |                   |            |  | 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>      |
| FRC25( On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 90.08995           |                   |            |  | 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>      |
| FRC25( On 17/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.04739          |                   |            |  | 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>      |
| FRC25( On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.55135          |                   |            |  | 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>      |
| FRC25( On 08/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.79344          |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC25 On 06/11/2023 Spot Bond |        |            | 3.33700   | 3.33700   | 3.33700            | 101.61514          |                   |            |  | 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>      |
| FRC26 On 27/02/2023 Spot Bond |        |            | 3.45500   | 102.14912 | 3.45500            | 102.23429          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC260 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC260</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC26 On 10/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.22082          |                   |            |  | 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            | 100.10038          |                   |            |  | 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            | 101.42233          |                   |            |  | 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 |        |            | 4.12000   | 4.12000   | 4.12000            | 142.84459          |                   |            |  | 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 |        |            | 4.18000   | 4.18000   | 4.18000            | 142.52694          |                   |            |  | 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 |        |            | 4.16000   | 4.16000   | 4.16000            | 142.63273          |                   |            |  | 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 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>      |
| FRD17 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 |        |            | 4.09000   | 86.46425  | 4.09000            | 86.71653           |                   |            |  | 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 |        |            | 4.23000   | 98.31339  | 4.23000            | 99.75716           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRI38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRI38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| FRJ18 On 21/02/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.53370          |                   |            |  | 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            | 100.66934          |                   |            |  | 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            | 100.51425          |                   |            |  | 0.00        | 0                     | 0                    |
| <b>Total FRJ20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRJ20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRJ21 On 15/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.75049          |                   |            |  | 0.00        | 13,000,000,000        | 6,500,000,000        |
| <b>Total FRJ21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>13,000,000,000</b> | <b>6,500,000,000</b> |
| <b>Total For FRJ21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>13,000,000,000</b> | <b>6,500,000,000</b> |
| FRJ22 On 07/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.93579          |                   |            |  | 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            | 102.87428          |                   |            |  | 0.00        | 11,600,000,000        | 5,800,000,000        |
| <b>Total FRJ25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>11,600,000,000</b> | <b>5,800,000,000</b> |
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>11,600,000,000</b> | <b>5,800,000,000</b> |
| FRJ27 On 25/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 102.56811          |                   |            |  | 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 |        |            | 2.88800   | 2.88800   | 2.88800            | 104.71961          |                   |            |  | 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 |        |            | 3.25000   | 3.25000   | 3.25000            | 115.73926          |                   |            |  | 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            | 99.91488           |                   |            |  | 0.00        | 0                     | 0                    |
| <b>Total FRS103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRS103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS104 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 99.91488           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS104 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS104</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS108 On 31/01/2038 Spot Bond |        |            | 3.39000   | 103.00572 | 3.39000            | 113.27480          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS108 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS108</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS109 On 07/12/2033 Spot Bond |        |            | 3.45000   | 214.82177 | 3.45000            | 214.70129          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS109 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS109</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS110 On 31/01/2038 Spot Bond |        |            | 4.34500   | 96.62018  | 4.34500            | 98.06406           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS110 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS110</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS112 On 07/12/2033 Spot Bond |        |            | 3.48000   | 3.48000   | 3.48000            | 213.92359          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS112 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS112</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS113 On 29/04/2019 Spot Bond |        |            |           |           | 0.00000            | 102.36958          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS113 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS113</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS114 On 31/01/2025 Spot Bond |        |            | 3.57000   | 120.94449 | 3.57000            | 122.21372          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS114 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS114</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS115 On 31/01/2038 Spot Bond |        |            | 3.55500   | 109.00796 | 3.55500            | 110.45130          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS115 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS115</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS119 On 31/01/2038 Spot Bond |        |            | 3.92000   | 103.06000 | 3.92000            | 104.50354          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS119 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS119</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS120 On 07/12/2033 Spot Bond |        |            | 3.60000   | 116.88321 | 3.60000            | 210.84679          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS120 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS120</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS121 On 07/12/2033 Spot Bond |        |            | 3.65000   | 209.70172 | 3.65000            | 209.58072          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS121 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS121</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS122 On 31/01/2025 Spot Bond |        |            | 3.10000   | 109.14784 | 3.10000            | 110.26145          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS122</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS12 On 07/12/2033 Spot Bond |        |            | 3.68000   | 208.94658 | 3.68000            | 208.82551          |                   |            | 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>      |
| FRS12 On 31/01/2038 Spot Bond |        |            | 4.46500   | 94.89100  | 4.46500            | 96.33500           |                   |            | 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>      |
| FRS12 On 31/03/2028 Spot Bond |        |            | 3.90500   | 165.52454 | 3.90500            | 165.42562          |                   |            | 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>      |
| FRS12 On 31/01/2038 Spot Bond |        |            | 4.28000   | 85.17432  | 4.28000            | 99.01664           |                   |            | 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>      |
| FRS12 On 31/03/2028 Spot Bond |        |            | 3.88000   | 105.40578 | 3.88000            | 165.78530          |                   |            | 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>      |
| FRS13 On 11/02/2018 Spot Bond |        |            | 100.00000 | 102.81624 | 100.00000          | 102.02126          |                   |            | 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>      |
| FRS13 On 31/03/2028 Spot Bond |        |            | 3.94000   | 165.02266 | 3.94000            | 164.92355          |                   |            | 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>      |
| FRS13 On 07/12/2033 Spot Bond |        |            | 4.19000   | 196.60348 | 4.19000            | 196.48146          |                   |            | 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>      |
| FRS13 On 24/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.36509          |                   |            | 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>      |
| FRS13 On 31/01/2038 Spot Bond |        |            | 4.21000   | 85.78640  | 4.21000            | 100.05528          |                   |            | 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>      |
| FRS13 On 31/01/2038 Spot Bond |        |            | 4.46500   | 4.46500   | 4.46500            | 96.33500           |                   |            | 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>      |
| FRS13 On 31/01/2038 Spot Bond |        |            | 3.99000   | 101.96439 | 3.99000            | 103.40797          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS136 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS136</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS137 On 31/03/2028 Spot Bond |        |            | 3.75000   | 167.76849 | 3.75000            | 167.67032          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS137</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS138 On 07/12/2033 Spot Bond |        |            | 3.96000   | 202.05629 | 3.96000            | 201.93462          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS138 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS138</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS142 On 31/03/2028 Spot Bond |        |            | 3.88000   | 165.88412 | 3.88000            | 165.78530          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS142</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS143 On 31/03/2028 Spot Bond |        |            | 3.88000   | 165.88412 | 3.88000            | 165.78530          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS143 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS143</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS144 On 31/03/2028 Spot Bond |        |            | 4.17000   | 97.78386  | 4.17000            | 161.66773          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS145</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS146 On 31/01/2025 Spot Bond |        |            | 3.87000   | 118.63020 | 3.87000            | 119.89777          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS146 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS146</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS147 On 31/01/2022 Spot Bond |        |            | 3.30000   | 145.31105 | 3.30000            | 147.27036          |                   |            | 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>      |
| FRS149 On 31/03/2028 Spot Bond |        |            | 4.23000   | 160.93106 | 4.23000            | 160.83064          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS149 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS149</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS150 On 31/03/2028 Spot Bond |        |            | 4.27000   | 160.37595 | 4.27000            | 160.27537          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS150 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS150</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS151 On 31/01/2025 Spot Bond |        |            | 3.84000   | 118.85938 | 3.84000            | 120.12711          |                   |            | 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>      |
| FRS152 On 31/03/2028 Spot Bond |        |            | 4.24000   | 160.79208 | 4.24000            | 160.69162          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS152 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS152</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS153 On 31/03/2028 Spot Bond |        |            | 4.28000   | 4.28000   | 4.28000            | 160.13689          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS153 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS153</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS157 On 19/05/2019 Spot Bond |        |            |           |           | 0.00000            | 123.33437          |                   |            |  | 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>      |
| FRS158 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 105.62775          |                   |            |  | 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>      |
| FRS159 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 102.25476          |                   |            |  | 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>      |
| FRS160 On 06/06/2024 Spot Bond |        |            |           |           | 0.00000            | 98.25347           |                   |            |  | 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>      |
| FRS161 On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 94.17209           |                   |            |  | 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>      |
| FRS162 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 86.02598           |                   |            |  | 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>      |
| FRS163 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 83.92864           |                   |            |  | 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>      |
| FRS164 On 06/06/2024 Spot Bond |        |            |           |           | 0.00000            | 83.40922           |                   |            |  | 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>      |
| FRS165 On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 81.08614           |                   |            |  | 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>      |
| FRS166 On 01/08/2021 Spot Bond |        |            |           |           | 0.00000            | 65.71143           |                   |            |  | 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>      |
| FRS167 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 74.43401           |                   |            |  | 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>      |
| FRS168 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 71.80363           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS168</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS166 On 01/08/2021 Spot Bond |        |            |           |           | 0.00000            | 68.60074           |                   |            | 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            | 88.47667           |                   |            | 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            | 100.01329          |                   |            | 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            | 100.01777          |                   |            | 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            | 100.00000          |                   |            | 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            | 100.00000          |                   |            | 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  |        |            | 3.01000   | 3.01000   | 3.01000            | 287.83030          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS36 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS36</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS37 On 07/12/2023 Spot Bond  |        |            | 2.90000   | 2.90000   | 2.90000            | 289.43646          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS37 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS37</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS43 On 07/12/2023 Spot Bond  |        |            | 3.62000   | 3.62000   | 3.62000            | 279.11305          |                   |            | 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  |        |            | 3.26000   | 3.26000   | 3.26000            | 147.49033          |                   |            | 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            | 102.01633          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS49 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS49</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS51 On 31/01/2022 Spot Bond  |        |            | 2.79000   | 148.14014 | 2.79000            | 150.10430          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS51 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS51</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| FRS62 On 04/11/2026 Spot Bond |        |            |           |           | 0.00000            | 101.80279          |                   |                              | 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 |        |            | 3.23000   | 109.57201 | 3.23000            | 110.88915          |                   |                              | 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 |        |            | 2.97000   | 87.95462  | 2.97000            | 116.61137          |                   |                              | 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 |        |            | 3.03000   | 3.03000   | 3.03000            | 126.51123          |                   |                              | 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            | 99.89704           |                   |                              | 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 |        |            | 3.06000   | 3.06000   | 3.06000            | 126.26804          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| FRS90 On 07/12/2023 Spot Bond |        |            | 3.81000   | 3.81000   | 3.81000            | 276.46218          |                   |                              | 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            | 101.71493          |                   |                              | 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            | 101.30801          |                   |                              | 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 |        |            | 7.21500   | 103.57121 | 7.21500            | 103.51080          |                   | 106,782,000,000.00           | 14,800,000           | 3,700,000            |               |
| <b>Total FRX18 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>106,782,000,000.00</b>    | <b>14,800,000</b>    | <b>3,700,000</b>     |               |
| <b>Total For FRX18</b>        |        |            |           |           |                    |                    |                   | <b>106,782,000,000.00</b>    | <b>14,800,000</b>    | <b>3,700,000</b>     |               |
| FRX19 On 15/11/2019 Spot Bond |        |            | 7.73000   | 103.78040 | 7.73000            | 103.71519          |                   | 74,208,000,000,000.00        | 9,600,000,000        | 2,400,000,000        |               |
| <b>Total FRX19 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>74,208,000,000,000.00</b> | <b>9,600,000,000</b> | <b>2,400,000,000</b> |               |
| <b>Total For FRX19</b>        |        |            |           |           |                    |                    |                   | <b>74,208,000,000,000.00</b> | <b>9,600,000,000</b> | <b>2,400,000,000</b> |               |
| FRX20 On 01/10/2020 Spot Bond |        |            | 8.01000   | 104.45522 | 8.01000            | 104.38763          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total FRX20 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For FRX20</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|--------------------|
| FRX23 On 28/02/2023 Spot Bond |        |            | 8.77000   | 8.77000   | 8.77000            | 98.87440           |                   |                              | 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 |        |            | 9.18500   | 109.10282 | 9.18500            | 109.02209          |                   |                              | 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 |        |            | 9.60000   | 102.34243 | 9.60000            | 102.26336          |                   |                              | 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 |        |            | 9.63000   | 107.18357 | 9.63000            | 107.10006          |                   |                              | 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 |        |            | 10.03500  | 102.66590 | 10.03500           | 102.58398          |                   |                              | 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 |        |            | 10.09500  | 99.69065  | 10.09500           | 99.61064           |                   | 49,263,600,000,000.00        | 4,880,000,000        | 4,840,000,000        |                    |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>19,263,600,000,000.00</b> | <b>4,880,000,000</b> | <b>4,840,000,000</b> |                    |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   | <b>19,263,600,000,000.00</b> | <b>4,880,000,000</b> | <b>4,840,000,000</b> |                    |
| FRX32 On 31/03/2032 Spot Bond |        |            | 10.19500  | 104.59701 | 10.19500           | 105.58757          |                   |                              | 0.00                 | 0                    | 440,000,000        |
| <b>Total FRX32 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>440,000,000</b> |
| <b>Total For FRX32</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>440,000,000</b> |
| FRX45 On 14/04/2045 Spot Bond |        |            | 10.91500  | 76.94433  | 10.91500           | 76.87696           |                   |                              | 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            | 100.77018          |                   |                              | 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            | 100.89907          |                   |                              | 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            | 100.76240          |                   |                              | 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            | 100.86747          |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total FS1D1 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For FS1D1</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS2A4 On 20/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.30390          |                   |            | 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            | 101.47968          |                   |            | 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            | 101.42548          |                   |            | 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            | 101.46626          |                   |            | 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            | 101.64559          |                   |            | 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            | 101.49686          |                   |            | 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            | 101.69435          |                   |            | 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>      |
| <b>Total For FS4A3U</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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>      |
| <b>Total For FS5C1U</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS5D1L 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>      |
| FS5E1L 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            | 100.10126          |                   |            | 0.00        | 0                | 0             |
| <b>Total GBL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GBL02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GBL03 On 16/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.77033          |                   |            | 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            | 101.25276          |                   |            | 0.00        | 0                | 0             |
| <b>Total GH31A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31A1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31A On 25/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.25781          |                   |            | 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            | 101.27220          |                   |            | 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            | 101.36575          |                   |            | 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            | 101.48079          |                   |            | 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            | 101.55265          |                   |            | 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>      |
| <b>Total For GH41U</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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GPT43 On 06/03/2018 Spot Bond |        |            |           |           | 0.00000            | 100.91797          |                   |            | 0.00        | 0                | 0             |
| <b>Total GPT43 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GPT43</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</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>      |
| 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>      |
| <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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| GRB24 On 15/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB24U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB24U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB25 On 15/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB25U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB25U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB26 On 30/04/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB26U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB26U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT07 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.45985          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GRT08 On 24/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.91587          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT09 On 15/10/2018 Spot Bond |        |            |           |           | 0.00000            | 100.48360          |                   |            |  | 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            | 102.14132          |                   |            |  | 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            | 101.59940          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT12 On 24/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.84274          |                   |            |  | 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            | 100.09347          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT14 On 15/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.42394          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT15 On 15/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.19480          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT16 On 17/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.04502          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT17 On 17/10/2023 Spot Bond |        |            | 9.30000   | 106.38855 | 9.30000            | 106.30887          |                   |            |  | 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            | 101.08166          |                   |            |  | 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            | 101.92721          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| GRT20 On 03/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.40345          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRT20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRT20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRT21 On 03/04/2024 Spot Bond  |        |            | 10.01000  | 100.93427 | 10.01000           | 101.82878          |                   |            |  | 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            | 100.01174          |                   |            |  | 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            | 100.01387          |                   |            |  | 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            | 100.32836          |                   |            |  | 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>           |
| HC5T1 On 29/10/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.18290          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total HC5T1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For HC5T1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</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            | 101.82499          |                   |            |  | 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            | 101.60542          |                   |            |  | 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            | 100.51419          |                   |            |  | 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            | 100.20034          |                   |            |  | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total HILB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For HILB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| HILB07 On 11/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.20277          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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  | 104.05100 | 10.00000           | 103.96900          |                   |            |  | 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            | 101.62930          |                   |            |  | 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            | 100.10994          |                   |            |  | 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            | 100.10075          |                   |            |  | 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            | 101.43609          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HPF10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HPF10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HWAY2 On 31/07/2020 Spot Bond  |        |            | 8.14000   | 103.37477 | 8.14000            | 108.16988          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HWAY20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HWAY20</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        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| HWAY2 On 31/07/2020 Spot Bond |        |            | 100.00000 | 21.20993  | 100.00000          | 25.81795           |                   |            |  | 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 |        |            | 3.05000   | 287.40074 | 3.05000            | 287.24886          |                   |            |  | 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 |        |            | 2.76000   | 2.76000   | 2.76000            | 297.26547          |                   |            |  | 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 |        |            | 3.22000   | 89.36469  | 3.22000            | 100.44227          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWAY33 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWAY33</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 10.44000  | 90.50220  | 10.44000           | 95.03682           |                   |            |  | 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 | 9.06850   | 100.00000          | 13.51304           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWAY34/R208 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWAY34/R208</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 10.46000  | 90.14959  | 10.46000           | 94.68433           |                   |            |  | 0.00        | 0                | 1,100,000,000        |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,100,000,000</b> |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,100,000,000</b> |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 9.06842   | 100.00000          | 13.51296           |                   |            |  | 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            | 100.09312          |                   |            |  | 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            | 101.09511          |                   |            |  | 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  | 104.05100 | 10.00000           | 103.96900          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWY023/R197 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWY023/R197</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Open Interest          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|------------------------|
| I2025 On 31/01/2025 Spot Bond  |        |            | 2.42000   | 130.29626 | 2.42000            | 131.57270          |                   |            | 24,698,036,000,000.00        | 10,205,800,000        | 56,576,298,800         |
| <b>Total I2025 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>24,698,036,000,000.00</b> | <b>10,205,800,000</b> | <b>56,576,298,800</b>  |
| <b>Total For I2025</b>         |        |            |           |           |                    |                    |                   |            | <b>24,698,036,000,000.00</b> | <b>10,205,800,000</b> | <b>56,576,298,800</b>  |
| I2029 On 31/03/2029 Spot Bond  |        |            | 2.59000   | 100.37761 | 2.59000            | 100.32830          |                   |            | 44,308,166,000,000.00        | 17,107,400,000        | 68,228,566,300         |
| <b>Total I2029 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>44,308,166,000,000.00</b> | <b>17,107,400,000</b> | <b>68,228,566,300</b>  |
| <b>Total For I2029</b>         |        |            |           |           |                    |                    |                   |            | <b>44,308,166,000,000.00</b> | <b>17,107,400,000</b> | <b>68,228,566,300</b>  |
| I2033 On 28/02/2033 Spot Bond  |        |            | 2.59000   | 104.91160 | 2.59000            | 104.85995          |                   |            | 17,620,288,000,000.00        | 6,803,200,000         | 55,622,109,600         |
| <b>Total I2033 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>17,620,288,000,000.00</b> | <b>6,803,200,000</b>  | <b>55,622,109,600</b>  |
| <b>Total For I2033</b>         |        |            |           |           |                    |                    |                   |            | <b>17,620,288,000,000.00</b> | <b>6,803,200,000</b>  | <b>55,622,109,600</b>  |
| I2038 On 31/01/2038 Spot Bond  |        |            | 2.63000   | 126.01703 | 2.63000            | 127.46053          |                   |            | 7,904,202,000,000.00         | 3,005,400,000         | 141,505,940,900        |
| <b>Total I2038 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>7,904,202,000,000.00</b>  | <b>3,005,400,000</b>  | <b>141,505,940,900</b> |
| <b>Total For I2038</b>         |        |            |           |           |                    |                    |                   |            | <b>7,904,202,000,000.00</b>  | <b>3,005,400,000</b>  | <b>141,505,940,900</b> |
| I2046 On 31/03/2046 Spot Bond  |        |            | 2.69000   | 122.54138 | 2.69000            | 122.48019          |                   |            | 41,980,140,000,000.00        | 15,606,000,000        | 127,776,476,000        |
| <b>Total I2046 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>41,980,140,000,000.00</b> | <b>15,606,000,000</b> | <b>127,776,476,000</b> |
| <b>Total For I2046</b>         |        |            |           |           |                    |                    |                   |            | <b>41,980,140,000,000.00</b> | <b>15,606,000,000</b> | <b>127,776,476,000</b> |
| I2050 On 31/12/2050 Spot Bond  |        |            | 2.70000   | 128.23882 | 2.70000            | 128.17453          |                   |            | 62,408,705,310,000.00        | 23,114,335,300        | 108,412,880,559        |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>62,408,705,310,000.00</b> | <b>23,114,335,300</b> | <b>108,412,880,559</b> |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   |            | <b>62,408,705,310,000.00</b> | <b>23,114,335,300</b> | <b>108,412,880,559</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            | 101.31377          |                   |            | 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 |        |            | 8.77500   | 8.77500   | 8.77500            | 102.44791          |                   |            | 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            | 101.34425          |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL102 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL102</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| IBL103 On 08/06/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.99893          |                   |                             | 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            | 100.04786          |                   |                             | 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            | 101.66165          |                   |                             | 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            | 101.33712          |                   |                             | 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>           |
| IBL109 On 07/12/2023 Spot Bond  |        |            | 3.47000   | 112.02193 | 3.47000            | 281.22721          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total IBL109 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL109</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL22 On 15/03/2018 Spot Bond   |        |            | 6.05000   | 6.05000   | 6.05000            | 104.04646          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total IBL22 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL22</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL36 On 31/01/2022 Spot Bond   |        |            | 2.86000   | 2.86000   | 2.86000            | 149.71156          |                   |                             | 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   |        |            | 7.20000   | 102.96079 | 7.20000            | 102.90073          |                   |                             | 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  | 104.05100 | 10.00000           | 103.96900          |                   |                             | 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   |        |            | 8.45500   | 8.45500   | 8.45500            | 100.23142          |                   |                             | 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   |        |            | 8.77000   | 8.77000   | 8.77000            | 97.35842           |                   | 49,112,000,000.00           |             | 5,600,000          | 2,800,000          |
| <b>Total IBL46 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>49,112,000,000.00</b>    |             | <b>5,600,000</b>   | <b>2,800,000</b>   |
| <b>Total For IBL46</b>          |        |            |           |           |                    |                    |                   | <b>49,112,000,000.00</b>    |             | <b>5,600,000</b>   | <b>2,800,000</b>   |
| IBL49 On 02/04/2018 Spot Bond   |        |            | 7.20000   | 102.25553 | 7.20000            | 102.19588          |                   | 4,363,200,000,000.00        |             | 606,000,000        | 151,500,000        |
| <b>Total IBL49 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>4,363,200,000,000.00</b> |             | <b>606,000,000</b> | <b>151,500,000</b> |
| <b>Total For IBL49</b>          |        |            |           |           |                    |                    |                   | <b>4,363,200,000,000.00</b> |             | <b>606,000,000</b> | <b>151,500,000</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      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| IBL49/F On 02/04/2018 Spot Bond |        |            | 7.34000   | 102.22846 | 7.34000            | 102.16768          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IBL49/R203 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL49/R203</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL50 On 02/08/2020 Spot Bond   |        |            | 8.76000   | 105.02929 | 8.76000            | 104.95591          |                   |            | 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            | 101.80538          |                   |            | 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   |        |            | 8.23500   | 99.74292  | 8.23500            | 103.72167          |                   |            | 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            | 101.96923          |                   |            | 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   |        |            | 8.19500   | 104.96355 | 8.19500            | 104.89485          |                   |            | 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   |        |            | 9.46000   | 107.99733 | 9.46000            | 107.91598          |                   |            | 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            | 100.28066          |                   |            | 0.00        | 500,000,000        | 900,000,000        |
| <b>Total IBL61 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>500,000,000</b> | <b>900,000,000</b> |
| <b>Total For IBL61</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>500,000,000</b> | <b>900,000,000</b> |
| IBL64 On 29/07/2019 Spot Bond   |        |            |           |           | 0.00000            | 101.69638          |                   |            | 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            | 101.87135          |                   |            | 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            | 100.99249          |                   |            | 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   |        |            | 3.59000   | 143.73031 | 3.59000            | 145.68696          |                   |            | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| IBL68 On 29/06/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.54377          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total IBL68 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For IBL68</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| IBL69U On 22/07/2018 Spot Bond |        |            | 100.00000 | 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            | 101.45766          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total IBL73 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For IBL73</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| IBL75 On 19/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.59787          |                   |            |  | 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            | 101.51170          |                   |            |  | 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            | 101.28658          |                   |            |  | 0.00        | 18,200,000,000        | 18,200,000,000        |
| <b>Total IBL77 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>18,200,000,000</b> | <b>18,200,000,000</b> |
| <b>Total For IBL77</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>18,200,000,000</b> | <b>18,200,000,000</b> |
| IBL78 On 25/11/2022 Spot Bond  |        |            | 9.51000   | 103.58177 | 9.51000            | 103.50205          |                   |            |  | 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  |        |            | 8.02500   | 101.75334 | 8.02500            | 101.68810          |                   |            |  | 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            | 102.24623          |                   |            |  | 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            | 100.68166          |                   |            |  | 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>              |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| <b>Total For IBL84U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL85 On 20/05/2019 Spot Bond   |        |            |           |           | 0.00000            | 102.05146          |                   |            | 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            | 102.76540          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL86 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL86</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL87 On 20/05/2019 Spot Bond   |        |            | 8.32500   | 103.42896 | 8.32500            | 103.35907          |                   |            | 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   |        |            | 8.91000   | 105.75347 | 8.91000            | 105.67710          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL88 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL88</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL88/F On 20/05/2021 Spot Bond |        |            | 100.00000 | 17.92856  | 100.00000          | 17.80848           |                   |            | 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            | 101.36689          |                   |            | 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            | 101.10113          |                   |            | 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            | 100.17260          |                   |            | 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            | 101.44774          |                   |            | 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            | 101.23829          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value             | Contracts Traded  | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|-------------------|---------------|
| IBL95 On 12/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.71308          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total IBL95 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For IBL95</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| IBL96 On 21/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.70035          |                   |                           | 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            | 100.38807          |                   |                           | 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            | 100.40563          |                   |                           | 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  |        |            | 8.19500   | 103.56112 | 8.19500            | 103.49259          |                   |                           | 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>      |
| IDCC01 On 06/12/2018 Spot Bond |        |            |           |           | 0.00000            | 100.98636          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total IDCC01 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For IDCC01</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| IDCG02 On 22/10/2018 Spot Bond |        |            |           |           | 0.00000            | 100.15435          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total IDCG02 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For IDCG02</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| IDCG03 On 22/10/2020 Spot Bond |        |            | 9.17000   | 100.10842 | 9.17000            | 100.03447          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total IDCG03 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For IDCG03</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| IDCG05 On 24/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.28654          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total IDCG05 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For IDCG05</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| IDCG06 On 24/11/2024 Spot Bond |        |            | 10.31000  | 97.86597  | 10.31000           | 97.78447           |                   | 692,832,000,000.00        | 67,200,000        | 16,800,000        |               |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>692,832,000,000.00</b> | <b>67,200,000</b> | <b>16,800,000</b> |               |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   | <b>692,832,000,000.00</b> | <b>67,200,000</b> | <b>16,800,000</b> |               |
| IDCG07 On 13/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.58585          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total IDCG07 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For IDCG07</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IDCG08 On 13/05/2030 Spot Bond |        |            | 11.33500  | 101.75043 | 11.33500           | 101.65020          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG09 On 05/12/2019 Spot Bond |        |            |           |           | 0.00000            | 101.09031          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG10 On 05/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.10598          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG11 On 05/12/2026 Spot Bond |        |            | 10.41000  | 103.62083 | 10.41000           | 103.53420          |                   |            |  | 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   | 101.43309 | 4.00000            | 101.39993          |                   |            |  | 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            | 101.02802          |                   |            |  | 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>      |
| IDCP07 On 15/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85495          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP1U 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  |        |            | 8.71000   | 101.06437 | 8.71000            | 100.99338          |                   |            |  | 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  |        |            | 7.56000   | 105.78046 | 7.56000            | 105.71579          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| <b>Total For IN289U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN302U On 30/03/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN302U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN302U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN303U On 01/04/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN303U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN303U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN304U On 30/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN304U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN304U</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>      |
| 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>      |
| 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| <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>      |
| IN366U On 16/07/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN366U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN366U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING132 On 22/12/2018 Spot Bond |        |            |           |           | 0.00000            | 100.76056          |                   |            | 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            | 75.78758           |                   |            | 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  | 104.05100 | 10.00000           | 103.96900          |                   |            | 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            | 100.74536          |                   |            | 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>      |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ING232 On 04/10/2018 Spot Bond  |        |            |           |           | 0.00000            | 104.79769          |                   |            |  | 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            | 102.45202          |                   |            |  | 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            | 100.76065          |                   |            |  | 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            | 101.22291          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING362 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING362</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INLV01 On 12/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.12435          |                   |            |  | 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            | 100.98535          |                   |            |  | 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            | 102.09705          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INLV03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INLV03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INLV04 On 11/02/2021 Spot Bond  |        |            | 11.21000  | 109.61686 | 11.21000           | 109.51944          |                   |            |  | 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  | 104.05100 | 10.00000           | 103.96900          |                   |            |  | 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            | 100.41562          |                   |            |  | 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            | 100.89378          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF09 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF09</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF11 On 15/10/2018 Spot Bond   |        |            | 100.00000 | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IPF13 On 04/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.12401          |                   |            |  | 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            | 100.76935          |                   |            |  | 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            | 100.79096          |                   |            |  | 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            | 100.80392          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF17 On 22/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.68527          |                   |            |  | 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            | 100.69282          |                   |            |  | 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            | 100.70036          |                   |            |  | 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            | 100.76771          |                   |            |  | 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            | 100.79537          |                   |            |  | 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            | 100.89468          |                   |            |  | 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>      |
| IPFC16 On 26/01/2018 Spot Bond |        |            |           |           | 0.00000            | 103.62729          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPFC16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPFC16</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        |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| IPL10 On 20/05/2021 Spot Bond    |        |            | 9.06000   | 102.48057 | 9.06000            | 102.40534          |                   |            | 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            | 101.41269          |                   |            | 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            | 100.49373          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total IPL7 SPOT</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IPL7</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IPL7/JIB On 05/04/2018 Spot Bond |        |            | 100.00000 | 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            | 100.46569          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total IPL8 SPOT</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IPL8</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IPL8/JIB 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            | 101.43860          |                   |            | 0.00        | 1,100,000,000        | 1,050,000,000        |
| <b>Total IPL9 SPOT</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,100,000,000</b> | <b>1,050,000,000</b> |
| <b>Total For IPL9</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,100,000,000</b> | <b>1,050,000,000</b> |
| IV017/F On 31/01/2022 Spot Bond  |        |            | 2.75000   | 99.93322  | 2.75000            | 101.28475          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total IV017/R212 SPOT</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV017/R212</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV019 On 31/03/2028 Spot Bond    |        |            | 5.79000   | 140.83948 | 5.79000            | 140.73396          |                   |            | 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            | 100.17087          |                   |            | 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            | 99.67938           |                   |            | 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    |        |            | 4.42000   | 4.42000   | 4.42000            | 115.77991          |                   |            | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| IV030A On 31/01/2025 Spot Bond |        |            | 4.42000   | 4.42000   | 4.42000            | 115.77991          |                   |            |  | 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            | 101.08546          |                   |            |  | 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            | 102.60881          |                   |            |  | 0.00        | 4,810,000,000        | 4,810,000,000        |
| <b>Total IV032 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,810,000,000</b> | <b>4,810,000,000</b> |
| <b>Total For IV032</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,810,000,000</b> | <b>4,810,000,000</b> |
| IV033 On 11/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.72279          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV033 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV033</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV034 On 11/02/2021 Spot Bond  |        |            | 11.11000  | 108.98374 | 11.11000           | 108.88772          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV034 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV034</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV035 On 07/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.52867          |                   |            |  | 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            | 99.91193           |                   |            |  | 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            | 100.73066          |                   |            |  | 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  |        |            | 5.04000   | 5.04000   | 5.04000            | 138.06413          |                   |            |  | 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            | 101.41551          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV040 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV040</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV041 On 29/09/2021 Spot Bond  |        |            | 11.46000  | 105.26177 | 11.46000           | 105.16461          |                   |            |  | 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            | 101.86598          |                   |            |  | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV043 On 21/11/2021 Spot Bond  |        |            | 11.35000  | 11.35000  | 11.35000           | 105.49825          |                   |            | 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            | 102.46054          |                   |            | 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  |        |            | 4.79000   | 137.39797 | 4.79000            | 139.34427          |                   |            | 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            | 100.88862          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV046 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV046</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV08 On 30/04/2018 Spot Bond   |        |            | 8.72500   | 104.42132 | 8.72500            | 104.34820          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV08 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV08</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV09 On 30/04/2018 Spot Bond   |        |            |           |           | 0.00000            | 102.57626          |                   |            | 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>      |
| IV123U On 18/01/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV123U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV123U</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  |        |            | 4.54000   | 156.68645 | 4.54000            | 156.58476          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| IVA709 On 18/01/2018 Spot Bond |        |            | 7.40000   | 7.40000   | 7.40000            | 7.40000            |                   |            | 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 |        |            | 7.40000   | 7.40000   | 7.40000            | 99.67667           |                   |            | 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 |        |            | 7.40000   | 7.40000   | 7.40000            | 99.53586           |                   |            | 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 |        |            | 7.40000   | 7.40000   | 7.40000            | 99.39546           |                   |            | 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            | 99.24047           |                   |            | 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>      |
| IVA716 On 08/03/2018 Spot Bond |        |            | 7.55000   | 7.55000   | 7.55000            | 98.95608           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA716 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA716</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA717 On 15/03/2018 Spot Bond |        |            | 7.55000   | 7.55000   | 7.55000            | 98.81450           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA717 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA717</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA721 On 12/04/2018 Spot Bond |        |            | 7.65000   | 7.65000   | 7.65000            | 98.22945           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA721 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA721</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA722 On 19/04/2018 Spot Bond |        |            | 7.65000   | 7.65000   | 7.65000            | 98.08809           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA722 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA722</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA723 On 26/04/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA723 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA723</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC005 On 25/11/2020 Spot Bond |        |            | 10.00000  | 104.05100 | 10.00000           | 103.96900          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC027 On 03/04/2019 Spot Bond |        |            |           |           | 0.00000            | 100.39974          |                   |            |  | 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            | 100.41661          |                   |            |  | 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            | 100.42578          |                   |            |  | 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            | 97.19459           |                   |            |  | 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 |        |            | 8.79500   | 100.82542 | 8.79500            | 100.75353          |                   |            |  | 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 | 36.65643  | 100.00000          | 36.41092           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC038 On 16/07/2019 Spot Bond |        |            | 100.00000 | 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 |        |            | 8.98000   | 101.04230 | 8.98000            | 100.96997          |                   |            |  | 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            | 101.46000          |                   |            |  | 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>      |
| IVC051 On 03/02/2018 Spot Bond |        |            |           |           | 0.00000            | 101.90047          |                   |            |  | 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            | 101.66849          |                   |            |  | 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            | 100.58929          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC060 On 31/07/2018 Spot Bond |        |            |           |           | 0.00000            | 101.95843          |                   |            |  | 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            | 100.47845          |                   |            |  | 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            | 101.88796          |                   |            |  | 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            | 100.98539          |                   |            |  | 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            | 100.54933          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC070 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC070</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC075 On 21/04/2019 Spot Bond |        |            |           |           | 0.00000            | 99.92837           |                   |            |  | 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            | 101.86950          |                   |            |  | 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            | 100.09999          |                   |            |  | 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            | 100.27823          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC088 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC088</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC092 On 24/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.43536          |                   |            |  | 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            | 101.37449          |                   |            |  | 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 |        |            | 9.83000   | 104.43143 | 9.83000            | 104.34888          |                   |            |  | 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>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| IVC097 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.55442          |                   |            |  | 0.00        | 700,000,000        | 350,000,000        |
| <b>Total IVC097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>700,000,000</b> | <b>350,000,000</b> |
| <b>Total For IVC097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>700,000,000</b> | <b>350,000,000</b> |
| IVC098 On 14/06/2018 Spot Bond |        |            | 8.19500   | 101.23472 | 8.19500            | 101.16869          |                   |            |  | 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            | 99.90225           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVC101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVC101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVC102 On 31/01/2020 Spot Bond |        |            |           |           | 0.00000            | 102.17681          |                   |            |  | 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            | 100.56289          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVC103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVC103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVC105 On 08/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.06909          |                   |            |  | 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            | 100.93726          |                   |            |  | 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            | 100.55725          |                   |            |  | 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            | 102.13715          |                   |            |  | 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            | 101.58078          |                   |            |  | 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 |        |            | 9.48000   | 102.51197 | 9.48000            | 102.43330          |                   |            |  | 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            | 101.41759          |                   |            |  | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC112 On 24/05/2018 Spot Bond |        |            |           |           | 0.00000            | 101.32154          |                   |            |  | 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            | 101.31534          |                   |            |  | 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            | 100.93836          |                   |            |  | 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            | 101.67461          |                   |            |  | 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            | 101.43589          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC120 On 01/07/2018 Spot Bond |        |            |           |           | 0.00000            | 100.43943          |                   |            |  | 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            | 100.69265          |                   |            |  | 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            | 99.92835           |                   |            |  | 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            | 100.81263          |                   |            |  | 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            | 101.45630          |                   |            |  | 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>      |
| IVC127 On 27/12/2018 Spot Bond |        |            |           |           | 0.00000            | 100.49666          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC127</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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| <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            | 102.26419          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| KAP002 On 13/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.94129          |                   |                              | 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            | 101.11634          |                   |                              | 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            | 100.64935          |                   |                              | 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            | 100.55160          |                   |                              | 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 |        |            | 9.38000   | 105.07812 | 9.38000            | 104.99876          |                   |                              | 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            | 102.07794          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total KAP008 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For KAP008</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| KAP009 On 24/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.39741          |                   |                              | 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            | 100.86987          |                   |                              | 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>      |
| KAP012 On 01/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.26154          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total KAP012 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For KAP012</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| KAP04U On 01/07/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 500,000,000,000,000.00       | 95,000,000,000        | 95,000,000,000        |               |
| <b>Total KAP04U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>95,000,000,000</b> | <b>95,000,000,000</b> |               |
| <b>Total For KAP04U</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>95,000,000,000</b> | <b>95,000,000,000</b> |               |
| KAP11 On 24/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.88277           |                   |                              | 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            | 102.21665          |                   |                              | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| KST01 On 12/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.18256          |                   |            | 0.00        | 0                | 0             |
| <b>Total KST01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KST01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KW01 On 31/10/2027 Spot Bond   |        |            | 9.46000   | 128.45373 | 9.46000            | 128.35537          |                   |            | 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            | 100.85819          |                   |            | 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            | 102.07498          |                   |            | 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  |        |            | 9.34000   | 101.90383 | 9.34000            | 101.82677          |                   |            | 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   | 101.43778 | 9.62000            | 101.35882          |                   |            | 0.00        | 0                | 0             |
| <b>Total LBK11/R207 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LBK11/R207</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LBK12L On 25/02/2020 Spot Bond |        |            | 9.71000   | 103.94046 | 9.71000            | 103.86015          |                   |            | 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            | 100.19795          |                   |            | 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            | 101.26178          |                   |            | 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            | 100.70792          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|----------------------|
| LBK18 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 102.94143          |                   |                             | 0.00               | 0                    | 0                    |
| <b>Total LBK18 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| <b>Total For LBK18</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| LBK19 On 23/03/2018 Spot Bond |        |            |           |           | 0.00000            | 100.55417          |                   |                             | 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 |        |            | 9.56000   | 103.48480 | 9.56000            | 103.40519          |                   |                             | 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            | 101.02532          |                   |                             | 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            | 101.10530          |                   |                             | 0.00               | 0                    | 0                    |
| <b>Total LBK22 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| <b>Total For LBK22</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| LBK23 On 05/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.16693          |                   |                             | 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 |        |            | 10.03000  | 104.15768 | 10.03000           | 104.07370          |                   |                             | 0.00               | 0                    | 4,000,000,000        |
| <b>Total LBK24 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>4,000,000,000</b> |
| <b>Total For LBK24</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>4,000,000,000</b> |
| LGL03 On 03/04/2018 Spot Bond |        |            | 7.60500   | 102.30655 | 7.60500            | 102.24357          |                   | 6,835,374,000,000.00        | 898,800,000        | 224,700,000          |                      |
| <b>Total LGL03 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>6,835,374,000,000.00</b> | <b>898,800,000</b> | <b>224,700,000</b>   |                      |
| <b>Total For LGL03</b>        |        |            |           |           |                    |                    |                   | <b>6,835,374,000,000.00</b> | <b>898,800,000</b> | <b>224,700,000</b>   |                      |
| LGL04 On 14/08/2020 Spot Bond |        |            | 9.04000   | 104.27887 | 9.04000            | 104.20375          |                   | 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            | 102.31349          |                   | 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 |        |            | 9.61000   | 105.24292 | 9.61000            | 105.16154          |                   | 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            | 101.26874          |                   | 0.00                        | 0                  | 0                    |                      |
| <b>Total LGL07 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |                      |
| <b>Total For LGL07</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| LGL08 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.14444          |                   |            | 0.00        | 500,000,000        | 500,000,000        |
| <b>Total LGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>500,000,000</b> | <b>500,000,000</b> |
| <b>Total For LGL08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>500,000,000</b> | <b>500,000,000</b> |
| LGL09 On 28/08/2024 Spot Bond |        |            |           |           | 0.00000            | 102.34967          |                   |            | 0.00        | 0                  | 70,000,000         |
| <b>Total LGL09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>70,000,000</b>  |
| <b>Total For LGL09</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>70,000,000</b>  |
| LHL17 On 14/11/2018 Spot Bond |        |            |           |           | 0.00000            | 104.21567          |                   |            | 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 |        |            | 10.02500  | 105.00247 | 10.02500           | 104.91738          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total LHL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For LHL18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| LHL19 On 14/11/2019 Spot Bond |        |            | 13.34000  | 104.17092 | 13.34000           | 104.05948          |                   |            | 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            | 102.39666          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total LHL26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For LHL26</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| LHL27 On 13/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.19363          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total LHL27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For LHL27</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| LHL28 On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.33532          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total LHL28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For LHL28</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| LOM01 On 25/11/2019 Spot Bond |        |            |           |           | 0.00000            | 103.97988          |                   |            | 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            | 101.44102          |                   |            | 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            | 102.05876          |                   |            | 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            | 101.62697          |                   |            | 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>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MAQ09 On 01/02/2018 Spot Bond |        |            |           |           | 0.00000            | 101.73997          |                   |            |  | 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            | 89.08926           |                   |            |  | 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            | 88.48392           |                   |            |  | 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            | 102.84346          |                   |            |  | 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            | 102.86246          |                   |            |  | 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            | 102.77470          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ0J2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ0J2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ11 On 09/11/2018 Spot Bond |        |            |           |           | 0.00000            | 101.54333          |                   |            |  | 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            | 99.57919           |                   |            |  | 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 10/12/2018 Spot Bond |        |            |           |           | 0.00000            | 100.86926          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ114 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ114</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ11 On 15/03/2018 Spot Bond |        |            |           |           | 0.00000            | 98.88765           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ115 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ115</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ11 On 19/02/2018 Spot Bond |        |            |           |           | 0.00000            | 98.26664           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ116 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ116</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| MBF04: On 13/04/2018 Spot Bond |        |            |           |           | 0.00000            | 100.27069          |                   |            |  | 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            | 101.81738          |                   |            |  | 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            | 101.59671          |                   |            |  | 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            | 101.30022          |                   |            |  | 0.00        | 600,000,000          | 200,000,000          |
| <b>Total MBF049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b>   | <b>200,000,000</b>   |
| <b>Total For MBF049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b>   | <b>200,000,000</b>   |
| MBF05: On 17/05/2019 Spot Bond |        |            |           |           | 0.00000            | 101.70790          |                   |            |  | 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            | 101.19593          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total MBF053 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For MBF053</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| MBF05: On 27/03/2018 Spot Bond |        |            |           |           | 0.00000            | 100.51666          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total MBF054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For MBF054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| MBF05: On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.81972          |                   |            |  | 0.00        | 0                    | 90,000,000           |
| <b>Total MBF055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>90,000,000</b>    |
| <b>Total For MBF055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>90,000,000</b>    |
| MBF05: On 28/08/2018 Spot Bond |        |            |           |           | 0.00000            | 101.14091          |                   |            |  | 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            | 101.21925          |                   |            |  | 0.00        | 6,000,000,000        | 3,000,000,000        |
| <b>Total MBF057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,000,000,000</b> | <b>3,000,000,000</b> |
| <b>Total For MBF057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,000,000,000</b> | <b>3,000,000,000</b> |
| MBP03: On 12/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.90398          |                   |            |  | 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>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| MBP03 On 11/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.18769          |                   |            | 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            | 101.22183          |                   |            | 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            | 101.79283          |                   |            | 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            | 99.78568           |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP34 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP34</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBSA0 On 16/04/2019 Spot Bond |        |            | 8.42500   | 103.10860 | 8.42500            | 103.03850          |                   |            | 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   | 103.60111 | 8.00000            | 103.53415          |                   |            | 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 |        |            | 8.47500   | 102.89072 | 8.47500            | 102.82035          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBSA02 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBSA02</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBSA0 On 15/04/2019 Spot Bond |        |            | 8.91000   | 102.39218 | 8.91000            | 102.31865          |                   |            | 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            | 100.33021          |                   |            | 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            | 100.34259          |                   |            | 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 |        |            | 8.44500   | 101.23381 | 8.44500            | 101.16445          |                   |            | 0.00        | 0                | 0             |
| <b>Total MEFSB4 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MEFSB4</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MEFSB On 05/01/2022 Spot Bond |        |            | 9.23500   | 102.97936 | 9.23500            | 102.90235          |                   |            | 0.00        | 0                | 0             |
| <b>Total MEFSB5 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MEFSB5</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility               | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|------------------|----------------------|
| MFS1A On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 100.70169          |                   |                          | 0.00        | 0                | 0                    |
| <b>Total MFS1A2 SPOT</b>      |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MFS1A2</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MFS1B On 20/09/2019 Spot Bond |        |            | 9.14000   | 9.14000   | 9.14000            | 102.54584          |                   |                          | 0.00        | 0                | 0                    |
| <b>Total MFS1B SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MFS1B</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMF10 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88857          |                   |                          | 0.00        | 0                | 130,000,000          |
| <b>Total MMF101 SPOT</b>      |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>130,000,000</b>   |
| <b>Total For MMF101</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>130,000,000</b>   |
| MMF20 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.95929          |                   |                          | 0.00        | 0                | 0                    |
| <b>Total MMF201 SPOT</b>      |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MMF201</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMF30 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.21789          |                   |                          | 0.00        | 0                | 0                    |
| <b>Total MMF301 SPOT</b>      |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MMF301</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMF40 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.21789          |                   |                          | 0.00        | 0                | 0                    |
| <b>Total MMF401 SPOT</b>      |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MMF401</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMIG0 On 17/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.44944          |                   |                          | 0.00        | 0                | 0                    |
| <b>Total MMIG01 SPOT</b>      |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MMIG01</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMIG0 On 17/03/2021 Spot Bond |        |            | 9.41000   | 9.41000   | 9.41000            | 105.17667          |                   |                          | 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            | 101.38202          |                   |                          | 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 |        |            | 11.26000  | 11.26000  | 11.26000           | 105.09551          |                   |                          | 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 |        |            | 9.91000   | 9.91000   | 9.91000            | 108.12876          |                   | 89,190,000,000.00        |             | 9,000,000        | 1,054,500,000        |
| <b>Total MMIG05 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>89,190,000,000.00</b> |             | <b>9,000,000</b> | <b>1,054,500,000</b> |
| <b>Total For MMIG05</b>       |        |            |           |           |                    |                    |                   | <b>89,190,000,000.00</b> |             | <b>9,000,000</b> | <b>1,054,500,000</b> |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 100.22077          |                   |                          | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|-------------------|
| MTN06 On 13/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.65480          |                   |                              | 0.00                 | 0                    | 0                 |
| <b>Total MTN06 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| <b>Total For MTN06</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| MTN07 On 13/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.10255          |                   |                              | 0.00                 | 100,000,000          | 50,000,000        |
| <b>Total MTN07 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>100,000,000</b>   | <b>50,000,000</b> |
| <b>Total For MTN07</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>100,000,000</b>   | <b>50,000,000</b> |
| MTN08 On 11/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.19950          |                   |                              | 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          |                   | 400,000,000,000,000.00       | 4,000,000,000        | 1,000,000,000        |                   |
| <b>Total MTN08U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>4,000,000,000</b> | <b>1,000,000,000</b> |                   |
| <b>Total For MTN08U</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>4,000,000,000</b> | <b>1,000,000,000</b> |                   |
| MTN09 On 11/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.20386          |                   |                              | 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            | 100.20915          |                   |                              | 0.00                 | 0                    | 0                 |
| <b>Total MTN10 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| <b>Total For MTN10</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| MTNC1 On 15/05/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.53366          |                   |                              | 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            | 101.73814          |                   |                              | 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>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| N5D23 On 20/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.81011          |                   |            |  | 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            | 109.47297          |                   |            |  | 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>      |
| N5G23L 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  |        |            | 9.36000   | 97.24634  | 9.36000            | 97.17264           |                   |            |  | 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  |        |            | 8.81000   | 102.30755 | 8.81000            | 102.23488          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NAM02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NAM02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NAM03 On 01/08/2023 Spot Bond  |        |            | 9.36000   | 102.70112 | 9.36000            | 107.63833          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NAM03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NAM03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NAM04 On 01/08/2026 Spot Bond  |        |            | 10.26000  | 101.12036 | 10.26000           | 106.27437          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NAM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NAM04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK11/ On 28/11/2020 Spot Bond |        |            | 8.34500   | 102.76732 | 8.34500            | 102.69771          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK11A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK11A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK12/ On 19/03/2021 Spot Bond |        |            | 9.13500   | 103.87513 | 9.13500            | 103.79826          |                   |            |  | 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   | 103.21592 | 9.38000            | 103.13754          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK12A/R208 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK12A/R208</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK13/ On 19/03/2024 Spot Bond |        |            | 9.16000   | 105.97343 | 9.16000            | 105.89481          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK13A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK13A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK14/ On 25/06/2021 Spot Bond |        |            | 8.61000   | 102.42317 | 8.61000            | 102.61026          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK14A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK14A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK15/ On 11/02/2022 Spot Bond |        |            | 9.16000   | 102.67773 | 9.16000            | 102.60278          |                   |            |  | 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 |        |            | 9.33000   | 104.72987 | 9.33000            | 104.65204          |                   |            |  | 0.00        | 0                | 1,860,000,000        |
| <b>Total NBK16A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,860,000,000</b> |
| <b>Total For NBK16A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,860,000,000</b> |
| NBK17/ On 22/04/2026 Spot Bond |        |            | 9.70000   | 103.88265 | 9.70000            | 103.80158          |                   |            |  | 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 |        |            | 8.77000   | 102.32602 | 8.77000            | 102.25366          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK18A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK18A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK19/ On 01/06/2022 Spot Bond |        |            | 9.31000   | 102.51506 | 9.31000            | 102.43821          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK19A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK19A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK20/ On 01/06/2026 Spot Bond |        |            | 9.61000   | 105.69787 | 9.61000            | 105.61613          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK20A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK20A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK20I On 25/06/2021 Spot Bond |        |            |           |           | 0.00000            | 98.93144           |                   |            |  | 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 |        |            | 9.89000   | 104.51954 | 9.89000            | 104.43687          |                   |            |  | 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 |        |            | 9.50000   | 103.91894 | 9.50000            | 103.83904          |                   |            |  | 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            | 101.57745          |                   |            |  | 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 |        |            | 9.56000   | 107.96065 | 9.56000            | 107.87713          |                   |            |  | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK23I On 12/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.66215          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK23B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK23B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK24I On 19/11/2027 Spot Bond |        |            | 9.86000   | 108.57017 | 9.86000            | 108.48360          |                   |            |  | 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            | 101.58637          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK24B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK24B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK25I On 17/02/2023 Spot Bond |        |            | 9.40000   | 9.40000   | 9.40000            | 109.47104          |                   |            |  | 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            | 101.61686          |                   |            |  | 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>             |
| NBK26I On 10/05/2023 Spot Bond |        |            | 100.00000 | 13.79351  | 100.00000          | 13.70112           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK26A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK26A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK26I On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.61449          |                   |            |  | 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 |        |            | 9.81000   | 109.70590 | 9.81000            | 109.61887          |                   |            |  | 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            | 101.39357          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK27B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK27B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK28I On 02/08/2023 Spot Bond |        |            | 9.41000   | 107.24082 | 9.41000            | 107.16046          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK28A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK28A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK28I On 19/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.42565          |                   |            |  | 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 |        |            | 9.76000   | 109.20425 | 9.76000            | 109.11945          |                   |            |  | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| NBK29I On 18/02/2019 Spot Bond |        |            |           |           | 0.00000            | 101.71735          |                   |                              | 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 |        |            | 9.20000   | 105.86030 | 9.20000            | 105.78271          |                   | 27,600,000,000,000.00        | 3,000,000,000        | 3,000,000,000        |               |
| <b>Total NBK30A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>27,600,000,000,000.00</b> | <b>3,000,000,000</b> | <b>3,000,000,000</b> |               |
| <b>Total For NBK30A</b>        |        |            |           |           |                    |                    |                   | <b>27,600,000,000,000.00</b> | <b>3,000,000,000</b> | <b>3,000,000,000</b> |               |
| NBK30I On 18/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.46647          |                   |                              | 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            | 101.54797          |                   |                              | 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            | 101.25774          |                   |                              | 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            | 102.00572          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total NBK33B SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For NBK33B</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| NBK34I On 10/05/2021 Spot Bond |        |            |           |           | 0.00000            | 102.93679          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total NBK34B SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For NBK34B</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| NBK35I On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.74272          |                   |                              | 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            | 101.79021          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total NBK36B SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For NBK36B</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| NBK37I On 02/08/2019 Spot Bond |        |            |           |           | 0.00000            | 102.10004          |                   |                              | 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            | 101.88874          |                   |                              | 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  |        |            | 8.02500   | 109.26505 | 8.02500            | 109.19382          |                   | 35,310,000,000,000.00        | 4,400,000,000        | 1,100,000,000        |               |
| <b>Total NBK3A SPOT</b>        |        |            |           |           |                    |                    |                   | <b>35,310,000,000,000.00</b> | <b>4,400,000,000</b> | <b>1,100,000,000</b> |               |
| <b>Total For NBK3A</b>         |        |            |           |           |                    |                    |                   | <b>35,310,000,000,000.00</b> | <b>4,400,000,000</b> | <b>1,100,000,000</b> |               |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NBK3A On 09/09/2019 Spot Bond  |        |            | 100.00000 | 39.09620  | 100.00000          | 38.83434           |                   |            | 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   |        |            | 11.03500  | 11.03500  | 11.03500           | 49.21734           |                   |            | 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            | 102.03472          |                   |            | 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            | 101.74509          |                   |            | 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            | 101.57509          |                   |            | 0.00        | 0                | 0             |
| <b>Total NBK42B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK42B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK43I On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.46616          |                   |            | 0.00        | 0                | 0             |
| <b>Total NBK43B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK43B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK7B On 19/04/2020 Spot Bond  |        |            |           |           | 0.00000            | 99.99991           |                   |            | 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            | 100.76233          |                   |            | 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  |        |            | 10.20500  | 105.66573 | 10.20500           | 105.57861          |                   |            | 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            | 100.75829          |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN84 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN84</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 10.24000  | 104.68629 | 10.24000           | 104.59969          |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN85 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 NCLN85</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.76233          |                   |            | 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            | 100.76870          |                   |            | 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            | 100.77678          |                   |            | 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            | 101.22784          |                   |            | 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            | 100.24566          |                   |            | 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            | 100.68909          |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN94 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN94</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 08/10/2018 Spot Bond |        |            |           |           | 0.00000            | 100.26925          |                   |            | 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            | 102.67887          |                   |            | 0.00        | 0                | 0             |
| <b>Total NED13 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 NED13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NED14 On 29/11/2018 Spot Bond |        |            |           |           | 0.00000            | 101.85478          |                   |            |  | 0.00        | 0                    | 720,000,000          |
| <b>Total NED14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>720,000,000</b>   |
| <b>Total For NED14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>720,000,000</b>   |
| NED15 On 08/04/2019 Spot Bond |        |            | 8.92500   | 8.92500   | 8.92500            | 104.70796          |                   |            |  | 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            | 101.21146          |                   |            |  | 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            | 100.10731          |                   |            |  | 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            | 100.02254          |                   |            |  | 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            | 103.32901          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NED19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NED19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NED20 On 01/07/2020 Spot Bond |        |            | 10.34000  | 102.64543 | 10.34000           | 102.55972          |                   |            |  | 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            | 104.27502          |                   |            |  | 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            | 104.21495          |                   |            |  | 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            | 101.40460          |                   |            |  | 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            | 103.91337          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NGL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NGL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NGL02 On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.82400          |                   |            |  | 0.00        | 5,100,000,000        | 3,200,000,000        |
| <b>Total NGL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,100,000,000</b> | <b>3,200,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| <b>Total For NGL02</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 5,100,000,000    | 3,200,000,000 |
| NGL03 On 26/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.58853          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NGL03</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NGLT1/ On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60125          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NGLT1A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NGLT1A</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NHM00 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 104.05100 | 10.00000           | 103.96900          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NHM001/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NHM001/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NHM00 On 12/05/2021 Spot Bond  |        |            | 13.50000  | 102.59537 | 13.50000           | 102.48435          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NHM002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NHM002</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NHM00 On 09/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.15748          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NHM003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NHM003</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NILB11 On 31/01/2025 Spot Bond |        |            | 3.28000   | 3.28000   | 3.28000            | 124.50074          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NILB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NILB11</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NILB12 On 07/12/2033 Spot Bond |        |            | 3.45000   | 3.45000   | 3.45000            | 3.45000            |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NILB12</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NILB13 On 31/01/2025 Spot Bond |        |            | 3.67000   | 3.67000   | 3.67000            | 121.43615          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NILB13</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NILB14 On 31/03/2028 Spot Bond |        |            | 3.79000   | 3.79000   | 3.79000            | 167.08769          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NILB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NILB14</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NILB15 On 31/03/2028 Spot Bond |        |            | 4.10000   | 162.75055 | 4.10000            | 162.65071          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NILB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NILB15</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NILB17 On 31/01/2038 Spot Bond |        |            | 4.10000   | 79.45333  | 4.10000            | 101.71466          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NILB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NILB17</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NMP20 On 24/07/2020 Spot Bond  |        |            | 8.19000   | 102.53045 | 8.19000            | 102.46338          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NMP20N SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 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 For NMP20N</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A1 On 22/05/2020 Spot Bond |        |            | 8.82000   | 8.82000   | 8.82000            | 105.02230          |                   |            | 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            | 101.30696          |                   |            | 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            | 101.32309          |                   |            | 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            | 101.36198          |                   |            | 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            | 101.30566          |                   |            | 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            | 101.39233          |                   |            | 0.00        | 0                | 0             |
| <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            | 101.43007          |                   |            | 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            | 101.30566          |                   |            | 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 |        |            | 9.02000   | 9.02000   | 9.02000            | 105.04524          |                   |            | 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            | 101.35370          |                   |            | 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            | 101.42702          |                   |            | 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            | 101.33722          |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1B19 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 NQ1B19</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>0</b>      |
| NQ1C1 On 22/05/2020 Spot Bond  |        |            | 9.22000   | 9.22000   | 9.22000            | 105.06820          |                   |                           | 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            | 101.35300          |                   |                           | 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            | 101.49479          |                   |                           | 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            | 101.37735          |                   |                           | 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            | 101.65229          |                   |                           | 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            | 101.38455          |                   |                           | 0.00              | 0                    | 0             |
| <b>Total NQF1D7 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>0</b>      |
| <b>Total For NQF1D7</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>0</b>      |
| NQF1D On 22/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.56189          |                   |                           | 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 |        |            | 8.20500   | 105.03160 | 8.20500            | 104.96201          |                   | 672,810,000,000.00        | 82,000,000        | 20,500,000           |               |
| <b>Total NRA018 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>672,810,000,000.00</b> | <b>82,000,000</b> | <b>20,500,000</b>    |               |
| <b>Total For NRA018</b>        |        |            |           |           |                    |                    |                   | <b>672,810,000,000.00</b> | <b>82,000,000</b> | <b>20,500,000</b>    |               |
| NRA02: On 31/10/2022 Spot Bond |        |            | 9.11000   | 114.70870 | 9.11000            | 114.62404          |                   | 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 |        |            | 3.60000   | 176.84240 | 3.60000            | 176.74104          |                   | 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 |        |            | 10.96000  | 109.82369 | 10.96000           | 109.72715          |                   | 0.00                      | 0                 | 6,240,000,000        |               |
| <b>Total NRA028 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>6,240,000,000</b> |               |
| <b>Total For NRA028</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>6,240,000,000</b> |               |
| NRA02: On 30/11/2028 Spot Bond |        |            | 100.00000 | 13.79848  | 100.00000          | 13.70656           |                   | 0.00                      | 0                 | 0                    |               |
| <b>Total NRA028/R186 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 NRA028/R186</b>  |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NTC16 On 22/03/2018 Spot Bond |        |            |           |           | 0.00000            | 100.86072          |                   |                           | 0.00        | 200,000,000        | 200,000,000          |
| <b>Total NTC16 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>200,000,000</b> | <b>200,000,000</b>   |
| <b>Total For NTC16</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>200,000,000</b> | <b>200,000,000</b>   |
| NTC18 On 27/02/2019 Spot Bond |        |            |           |           | 0.00000            | 101.70550          |                   |                           | 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            | 99.76846           |                   |                           | 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            | 100.22561          |                   |                           | 0.00        | 100,000,000        | 50,000,000           |
| <b>Total NTC20 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b>    |
| <b>Total For NTC20</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b>    |
| NTC21 On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92418          |                   |                           | 0.00        | 0                  | 0                    |
| <b>Total NTC21 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NTC21</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| OMI01 On 22/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.51093          |                   |                           | 0.00        | 0                  | 0                    |
| <b>Total OMI01 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For OMI01</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| OML02 On 27/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.81436          |                   |                           | 0.00        | 0                  | 0                    |
| <b>Total OML02 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For OML02</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| OML03 On 27/11/2019 Spot Bond |        |            | 9.34000   | 101.26814 | 9.34000            | 101.19155          |                   |                           | 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            | 100.91006          |                   |                           | 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 |        |            | 9.64000   | 9.64000   | 9.64000            | 103.49333          |                   | 100,256,000,000.00        |             | 10,400,000         | 1,505,200,000        |
| <b>Total OML05 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>100,256,000,000.00</b> |             | <b>10,400,000</b>  | <b>1,505,200,000</b> |
| <b>Total For OML05</b>        |        |            |           |           |                    |                    |                   | <b>100,256,000,000.00</b> |             | <b>10,400,000</b>  | <b>1,505,200,000</b> |
| OML06 On 19/03/2022 Spot Bond |        |            | 10.34000  | 103.46947 | 10.34000           | 103.38305          |                   |                           | 0.00        | 0                  | 1,500,000,000        |
| <b>Total OML06 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>1,500,000,000</b> |
| <b>Total For OML06</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>1,500,000,000</b> |
| OML07 On 19/03/2025 Spot Bond |        |            | 11.31000  | 102.04029 | 11.31000           | 101.94730          |                   |                           | 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> |

| 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 OML07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| OML08 On 14/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.11312          |                   |            |  | 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  |        |            | 10.33000  | 105.94683 | 10.33000           | 105.85843          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total OML09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For OML09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| OML10 On 14/09/2025 Spot Bond  |        |            | 11.31000  | 104.24534 | 11.31000           | 104.15034          |                   |            |  | 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>   |
| PBKJ1U On 01/09/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PBKJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PBKJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PBKS1U On 01/09/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PBKS1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PBKS1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PBKX1U On 16/12/2030 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PBKX1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PBKX1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PBLS1U On 01/07/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PBL1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PBL1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PBLT1U On 01/07/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PBLT1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PBLT1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PBUC1 On 01/01/2029 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PBUC1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PBUC1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PBUJ1U On 01/01/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PBUJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PBUJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM12 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 104.05100 | 10.00000           | 103.96900          |                   |            |  | 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            | 100.97950          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PMM34 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 PMM34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM36 On 04/05/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.70206          |                   |            |  | 0.00        | 0                | 0             |
| <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            | 100.94507          |                   |            |  | 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            | 101.07420          |                   |            |  | 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            | 101.07420          |                   |            |  | 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            | 101.61997          |                   |            |  | 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  |        |            |           |           | 0.00000            | 101.16663          |                   |            |  | 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>      |
| PPC00: On 31/12/2018 Spot Bond |        |            |           |           | 0.00000            | 98.28640           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PPC002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PPC002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PPC00: On 31/10/2019 Spot Bond |        |            |           |           | 0.00000            | 99.42380           |                   |            |  | 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            | 101.93737          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE1A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE1A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1B On 27/01/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.97946          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE1B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE1B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1C On 27/01/2018 Spot Bond  |        |            |           |           | 0.00000            | 102.17688          |                   |            |  | 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            | 102.22278          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE1D1 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 PRE1D1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| PRE2A On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.34380          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total PRE2A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For PRE2A1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| PRE2A On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.40903          |                   |            | 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            | 101.46610          |                   |            | 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            | 101.58017          |                   |            | 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            | 101.59646          |                   |            | 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            | 101.61275          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total PRE2D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For PRE2D1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| R186 On 21/12/2026 Spot Bond  |        |            | 8.46000   | 113.49817 | 8.46000            | 113.42069          |                   |            | 861,844,312,116,000.00       | 2,229,532,424,600      | 2,545,568,084,900      |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>31,844,312,116,000.00</b> | <b>229,532,424,600</b> | <b>545,568,084,900</b> |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            | <b>31,844,312,116,000.00</b> | <b>229,532,424,600</b> | <b>545,568,084,900</b> |
| R197 On 07/12/2023 Spot Bond  |        |            | 2.40000   | 297.01380 | 2.40000            | 296.87250          |                   |            | 58,597,440,000,000.00        | 24,415,600,000         | 56,438,374,300         |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>58,597,440,000,000.00</b> | <b>24,415,600,000</b>  | <b>56,438,374,300</b>  |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            | <b>58,597,440,000,000.00</b> | <b>24,415,600,000</b>  | <b>56,438,374,300</b>  |
| R202 On 07/12/2033 Spot Bond  |        |            | 2.65000   | 236.87868 | 2.65000            | 236.76119          |                   |            | 93,220,513,065,000.00        | 35,177,552,100         | 197,775,778,400        |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>13,220,513,065,000.00</b> | <b>35,177,552,100</b>  | <b>197,775,778,400</b> |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>13,220,513,065,000.00</b> | <b>35,177,552,100</b>  | <b>197,775,778,400</b> |
| R2023 On 28/02/2023 Spot Bond |        |            | 7.76000   | 103.02935 | 7.76000            | 102.96437          |                   |            | 575,773,680,768,000.00       | 589,661,556,800        | 864,131,755,700        |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>5,773,680,768,000.00</b>  | <b>589,661,556,800</b> | <b>364,131,755,700</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>5,773,680,768,000.00</b>  | <b>589,661,556,800</b> | <b>364,131,755,700</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 9.00500   | 92.51832  | 9.00500            | 96.44044           |                   |            | 603,512,381,000,000.00       | 733,316,200,000        | 865,616,697,700        |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>13,512,381,000,000.00</b> | <b>733,316,200,000</b> | <b>365,616,697,700</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>13,512,381,000,000.00</b> | <b>733,316,200,000</b> | <b>365,616,697,700</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.20500   | 95.08124  | 9.20500            | 95.01075           |                   |            | 887,510,636,000,000.00       | 639,599,200,000        | 780,860,077,600        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>17,510,636,000,000.00</b> | <b>639,599,200,000</b> | <b>780,860,077,600</b> |

| 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 R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>17,510,636,000,000.00</b> | <b>639,599,200,000</b> | <b>780,860,077,600</b>   |
| R2035 On 28/02/2035 Spot Bond |        |            | 9.40000   | 99.08946  | 9.40000            | 99.01405           |                   |            | 751,351,001,720,000.00       | 399,079,893,800        | 771,598,093,800          |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,351,001,720,000.00</b>  | <b>399,079,893,800</b> | <b>771,598,093,800</b>   |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>1,351,001,720,000.00</b>  | <b>399,079,893,800</b> | <b>771,598,093,800</b>   |
| R2037 On 31/01/2037 Spot Bond |        |            | 9.48500   | 91.19363  | 9.48500            | 95.36195           |                   |            | 704,905,742,000,000.00       | 285,177,200,000        | 357,914,100,000          |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>14,905,742,000,000.00</b> | <b>285,177,200,000</b> | <b>357,914,100,000</b>   |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>14,905,742,000,000.00</b> | <b>285,177,200,000</b> | <b>357,914,100,000</b>   |
| R204 On 21/12/2018 Spot Bond  |        |            | 7.01000   | 101.55354 | 7.02500            | 101.48264          |                   |            | 4,614,007,236,000.00         | 658,203,600            | 200,973,839,900          |
| <b>Total R204 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>4,614,007,236,000.00</b>  | <b>658,203,600</b>     | <b>200,973,839,900</b>   |
| <b>Total For R204</b>         |        |            |           |           |                    |                    |                   |            | <b>4,614,007,236,000.00</b>  | <b>658,203,600</b>     | <b>200,973,839,900</b>   |
| R2040 On 31/01/2040 Spot Bond |        |            | 9.55000   | 94.76402  | 9.55000            | 99.17832           |                   |            | 044,966,086,330,000.00       | 109,420,532,600        | 669,799,732,600          |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>14,966,086,330,000.00</b> | <b>109,420,532,600</b> | <b>669,799,732,600</b>   |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>14,966,086,330,000.00</b> | <b>109,420,532,600</b> | <b>669,799,732,600</b>   |
| R2044 On 31/01/2044 Spot Bond |        |            | 9.58500   | 91.84164  | 9.58500            | 96.13324           |                   |            | 316,664,700,500,000.00       | 763,345,300,000        | 860,152,462,200          |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>16,664,700,500,000.00</b> | <b>763,345,300,000</b> | <b>860,152,462,200</b>   |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>16,664,700,500,000.00</b> | <b>763,345,300,000</b> | <b>860,152,462,200</b>   |
| R2048 On 28/02/2048 Spot Bond |        |            | 9.55000   | 95.59225  | 9.55000            | 95.51838           |                   |            | 746,192,825,000,000.00       | 392,271,500,000        | 1,062,789,300,000        |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>16,192,825,000,000.00</b> | <b>392,271,500,000</b> | <b>1,062,789,300,000</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>16,192,825,000,000.00</b> | <b>392,271,500,000</b> | <b>1,062,789,300,000</b> |
| R207 On 15/01/2020 Spot Bond  |        |            | 7.11500   | 100.38321 | 7.14000            | 100.27939          |                   |            | 687,799,282,472,500.00       | 518,313,321,500        | 410,407,711,500          |
| <b>Total R207 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>17,799,282,472,500.00</b> | <b>518,313,321,500</b> | <b>410,407,711,500</b>   |
| <b>Total For R207</b>         |        |            |           |           |                    |                    |                   |            | <b>17,799,282,472,500.00</b> | <b>518,313,321,500</b> | <b>410,407,711,500</b>   |
| R208 On 31/03/2021 Spot Bond  |        |            | 7.39500   | 100.29777 | 7.41000            | 100.19621          |                   |            | 105,094,453,700,000.00       | 149,438,060,000        | 601,357,650,500          |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,094,453,700,000.00</b> | <b>149,438,060,000</b> | <b>601,357,650,500</b>   |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>15,094,453,700,000.00</b> | <b>149,438,060,000</b> | <b>601,357,650,500</b>   |
| R209 On 31/03/2036 Spot Bond  |        |            | 9.36000   | 75.00878  | 9.34000            | 75.09001           |                   |            | 577,492,510,720,000.00       | 595,885,952,000        | 1,268,979,317,200        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>17,492,510,720,000.00</b> | <b>595,885,952,000</b> | <b>1,268,979,317,200</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>17,492,510,720,000.00</b> | <b>595,885,952,000</b> | <b>1,268,979,317,200</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 2.54000   | 186.54124 | 2.54000            | 186.45038          |                   |            | 8,490,324,142,000.00         | 3,342,647,300          | 68,713,829,400           |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>8,490,324,142,000.00</b>  | <b>3,342,647,300</b>   | <b>68,713,829,400</b>    |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>8,490,324,142,000.00</b>  | <b>3,342,647,300</b>   | <b>68,713,829,400</b>    |
| R212 On 31/01/2022 Spot Bond  |        |            | 2.29500   | 150.94727 | 2.29000            | 152.94508          |                   |            | 285,097,752,000,000.00       | 124,225,600,000        | 138,536,717,000          |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,097,752,000,000.00</b> | <b>124,225,600,000</b> | <b>138,536,717,000</b>   |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>15,097,752,000,000.00</b> | <b>124,225,600,000</b> | <b>138,536,717,000</b>   |
| R213 On 28/02/2031 Spot Bond  |        |            | 9.08500   | 86.98701  | 9.08500            | 86.92299           |                   |            | 785,244,418,000,000.00       | 636,790,800,000        | 358,470,022,800          |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,244,418,000,000.00</b> | <b>636,790,800,000</b> | <b>358,470,022,800</b>   |

| 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 R213</b>          |        |            |           |           |                    |                    |                   |            | <b>15,244,418,000,000.00</b> | <b>636,790,800,000</b> | <b>358,470,022,800</b> |
| R214 On 28/02/2041 Spot Bond   |        |            | 9.51500   | 74.58678  | 9.51500            | 74.52935           |                   |            | 718,140,495,581,000.00       | 916,252,285,400        | 1,143,764,223,700      |
| <b>Total R214 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>18,140,495,581,000.00</b> | <b>916,252,285,400</b> | <b>143,764,223,700</b> |
| <b>Total For R214</b>          |        |            |           |           |                    |                    |                   |            | <b>18,140,495,581,000.00</b> | <b>916,252,285,400</b> | <b>143,764,223,700</b> |
| RCG01 On 24/10/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.13071          |                   |            | 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            | 100.39850          |                   |            | 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>               |
| 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>               |
| RDF07I On 22/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total RDF07U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For RDF07U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| RDFB0 On 11/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.05593          |                   |            | 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            | 102.35853          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total RDFB05 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 RDFB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RDFB0 On 22/03/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.45215          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RDFB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RDFB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RDFB0 On 22/03/2019 Spot Bond  |        |            | 100.00000 | 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            | 100.80847          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RDFB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RDFB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RDFB0 On 30/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.50622          |                   |            |  | 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            | 101.14356          |                   |            |  | 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            | 100.99623          |                   |            |  | 0.00        | 100,000,000        | 50,000,000        |
| <b>Total RDFB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b> |
| <b>Total For RDFB10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b> |
| RDFB1 On 27/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.57296          |                   |            |  | 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  |        |            |           |           | 0.00000            | 101.27995          |                   |            |  | 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            | 101.03682          |                   |            |  | 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            | 99.79119           |                   |            |  | 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            | 100.59619          |                   |            |  | 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            | 100.32006          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RDFC41 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 RDFC41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REB01 On 21/05/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.48477          |                   |            |  | 0.00        | 0                | 0             |
| <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            | 101.47619          |                   |            |  | 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            | 101.38637          |                   |            |  | 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          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total REBC7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REBC7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED20 On 05/07/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.45298          |                   |            |  | 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            | 100.47719          |                   |            |  | 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            | 100.57242          |                   |            |  | 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            | 100.47096          |                   |            |  | 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            | 100.52700          |                   |            |  | 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            | 101.02967          |                   |            |  | 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>      |
| RED40 On 26/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.73720          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RED401 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 RED401</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED50 On 05/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.53394          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RED501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES011 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>      |
| RES021 On 02/03/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES031 On 02/03/2020 Spot Bond |        |            | 100.00000 | 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>      |
| RES041 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            | 101.78262          |                   |            |  | 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            | 101.05722          |                   |            |  | 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            | 102.01832          |                   |            |  | 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            | 101.32262          |                   |            |  | 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            | 100.70799          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES38 On 01/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.92328          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES391 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>      |

| 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 RES39U</b>        |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>0</b>           | <b>0</b>             |
| RES40 On 13/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.09924          |                   |                           |  | 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>             |
| RES41 On 30/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.20830          |                   |                           |  | 0.00              | 0                  | 0                    |
| <b>Total RES41 SPOT</b>        |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>0</b>           | <b>0</b>             |
| <b>Total For RES41</b>         |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>0</b>           | <b>0</b>             |
| RMBI06 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   |        |            | 8.93000   | 105.39458 | 8.93000            | 105.31873          |                   |                           |  | 0.00              | 0                  | 0                    |
| <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   |        |            | 9.44000   | 101.41423 | 9.44000            | 101.33716          |                   | 271,872,000,000.00        |  | 28,800,000        | 7,200,000          |                      |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>271,872,000,000.00</b> |  | <b>28,800,000</b> | <b>7,200,000</b>   |                      |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   | <b>271,872,000,000.00</b> |  | <b>28,800,000</b> | <b>7,200,000</b>   |                      |
| RW28 On 10/12/2028 Spot Bond   |        |            | 10.78500  | 97.77558  | 10.78500           | 97.69096           |                   |                           |  | 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>             |
| SBK12/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 104.05100 | 10.00000           | 103.96900          |                   |                           |  | 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>             |
| SBK16 On 15/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.94315          |                   |                           |  | 0.00              | 0                  | 0                    |
| <b>Total SBK16 SPOT</b>        |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>0</b>           | <b>0</b>             |
| <b>Total For SBK16</b>         |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>0</b>           | <b>0</b>             |
| SBK17 On 30/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 102.41312          |                   |                           |  | 0.00              | 200,000,000        | 100,000,000          |
| <b>Total SBK17 SPOT</b>        |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>200,000,000</b> | <b>100,000,000</b>   |
| <b>Total For SBK17</b>         |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>200,000,000</b> | <b>100,000,000</b>   |
| SBK18 On 24/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.48883          |                   |                           |  | 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            | 99.88021           |                   |                           |  | 0.00              | 0                  | 1,400,000,000        |
| <b>Total SBK19 SPOT</b>        |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>0</b>           | <b>1,400,000,000</b> |
| <b>Total For SBK19</b>         |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>0</b>           | <b>1,400,000,000</b> |
| SBK20 On 02/12/2019 Spot Bond  |        |            |           |           | 0.00000            | 103.99235          |                   |                           |  | 0.00              | 0                  | 0                    |
| <b>Total SBK20 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 SBK20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK21 On 28/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.45596          |                   |            |  | 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            | 103.50937          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK23 On 28/05/2022 Spot Bond  |        |            | 10.56000  | 105.14111 | 10.56000           | 105.05148          |                   |            |  | 0.00        | 0                | 2,200,000,000        |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,200,000,000</b> |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,200,000,000</b> |
| SBK24 On 19/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.19070          |                   |            |  | 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            | 103.71798          |                   |            |  | 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  |        |            | 10.21000  | 108.48928 | 10.21000           | 108.40027          |                   |            |  | 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   |        |            | 8.02500   | 102.44317 | 8.02500            | 102.37678          |                   |            |  | 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            | 101.05608          |                   |            |  | 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            | 101.60970          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS19 On 23/06/2021 Spot Bond  |        |            | 8.29000   | 106.35127 | 8.29000            | 106.28010          |                   |            |  | 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  |        |            | 9.64000   | 104.16864 | 9.64000            | 104.08740          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS20 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 SBS20</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>             |
| SBS21 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 103.64685          |                   |            |                              | 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            | 102.22839          |                   |            |                              | 0.00                 | 0                  | 500,000,000          |
| <b>Total SBS24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           | <b>500,000,000</b>   |
| <b>Total For SBS24</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           | <b>500,000,000</b>   |
| SBS25 On 24/05/2019 Spot Bond |        |            | 7.89000   | 102.64770 | 7.89000            | 102.58190          |                   |            | 22,092,000,000,000.00        |                      | 2,800,000,000      | 700,000,000          |
| <b>Total SBS25 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>22,092,000,000,000.00</b> | <b>2,800,000,000</b> | <b>700,000,000</b> |                      |
| <b>Total For SBS25</b>        |        |            |           |           |                    |                    |                   |            | <b>22,092,000,000,000.00</b> | <b>2,800,000,000</b> | <b>700,000,000</b> |                      |
| SBS27 On 20/02/2024 Spot Bond |        |            | 9.01000   | 109.40747 | 9.01000            | 109.32889          |                   |            |                              | 0.00                 | 0                  | 0                    |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>             |
| SBS29 On 12/06/2019 Spot Bond |        |            | 7.92500   | 101.95083 | 7.92500            | 101.88554          |                   |            |                              | 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  |        |            | 9.81000   | 92.26457  | 9.81000            | 92.19138           |                   |            |                              | 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            | 100.86289          |                   |            |                              | 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 |        |            | 9.88000   | 100.50900 | 9.88000            | 100.42914          |                   |            |                              | 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            | 100.72915          |                   |            |                              | 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 |        |            | 9.75500   | 105.12206 | 9.75500            | 105.03912          |                   |            |                              | 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            | 101.85672          |                   |            |                              | 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            | 102.25286          |                   |            |                              | 0.00                 | 0                  | 0                    |
| <b>Total SBS36 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 SBS36</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>              |
| SBS37 On 29/01/2020 Spot Bond |        |            | 7.99000   | 99.82389  | 7.99000            | 103.73918          |                   |            |                              | 0.00                 | 0                    | 0                     |
| <b>Total SBS37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>              |
| <b>Total For SBS37</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>              |
| SBS38 On 29/01/2025 Spot Bond |        |            | 9.46000   | 97.96433  | 9.46000            | 102.42415          |                   |            |                              | 0.00                 | 0                    | 0                     |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>              |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>              |
| SBS39 On 29/01/2030 Spot Bond |        |            | 10.36500  | 95.37658  | 10.36500           | 100.13973          |                   |            |                              | 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  |        |            | 8.54000   | 101.76270 | 8.54000            | 101.69220          |                   |            |                              | 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            | 102.45974          |                   |            |                              | 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 |        |            | 8.93000   | 105.96151 | 8.93000            | 105.88482          |                   |            |                              | 0.00                 | 0                    | 0                     |
| <b>Total SBS41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>              |
| <b>Total For SBS41</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>              |
| SBS42 On 12/11/2025 Spot Bond |        |            | 9.50000   | 108.24150 | 9.50000            | 108.15828          |                   |            |                              | 0.00                 | 0                    | 240,000,000           |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>240,000,000</b>    |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>240,000,000</b>    |
| SBS43 On 12/11/2027 Spot Bond |        |            | 9.87000   | 107.97339 | 9.87000            | 107.88722          |                   |            | 19,740,000,000,000.00        | 2,000,000,000        | 2,000,000,000        | 2,000,000,000         |
| <b>Total SBS43 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>19,740,000,000,000.00</b> | <b>2,000,000,000</b> | <b>2,000,000,000</b> | <b>2,000,000,000</b>  |
| <b>Total For SBS43</b>        |        |            |           |           |                    |                    |                   |            | <b>19,740,000,000,000.00</b> | <b>2,000,000,000</b> | <b>2,000,000,000</b> | <b>2,000,000,000</b>  |
| SBS44 On 15/02/2019 Spot Bond |        |            |           |           | 0.00000            | 101.77030          |                   |            |                              | 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            | 102.44847          |                   |            |                              | 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 |        |            | 8.97500   | 111.31678 | 8.97500            | 111.23714          |                   |            |                              | 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            | 102.36586          |                   |            |                              | 0.00                 | 0                    | 10,000,000,000        |
| <b>Total SBS47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>10,000,000,000</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 SBS47</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 10,000,000,000 |
| SBS48 On 31/01/2020 Spot Bond |        |            |           |           | 0.00000            | 101.65279          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total SBS48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For SBS48</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| SBS49 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 101.86102          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total SBS49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For SBS49</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| SBS50 On 31/01/2022 Spot Bond |        |            | 8.92000   | 101.55032 | 8.92000            | 106.19217          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total SBS50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For SBS50</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| SBS51 On 31/01/2024 Spot Bond |        |            | 9.50000   | 9.50000   | 9.50000            | 105.80287          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total SBS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For SBS51</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| SBS52 On 29/01/2030 Spot Bond |        |            |           |           | 0.00000            | 98.67601           |                   |            |  | 0.00  | 0                | 0              |
| <b>Total SBS52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For SBS52</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| SBS53 On 03/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.36091          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total SBS53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For SBS53</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| SBS54 On 12/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.88855          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total SBS54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For SBS54</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| SBS55 On 12/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.28495          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total SBS55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For SBS55</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| SBS56 On 12/06/2022 Spot Bond |        |            | 8.83500   | 8.83500   | 8.83500            | 101.32994          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total SBS56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For SBS56</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| SBS57 On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12534          |                   |            |  | 0.00  | 0                | 10,000,000,000 |
| <b>Total SBS57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 10,000,000,000 |
| <b>Total For SBS57</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 10,000,000,000 |
| SBS58 On 12/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.61491          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total SBS58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For SBS58</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| SBS59 On 09/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.23346          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total SBS59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 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 For SBS59</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| SBS60 On 18/01/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 000,000,000,000,000.00       | 150,000,000,000        | 150,000,000,000        |
| <b>Total SBS60 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>150,000,000,000</b> | <b>150,000,000,000</b> |
| <b>Total For SBS60</b>         |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>150,000,000,000</b> | <b>150,000,000,000</b> |
| SBS11 On 07/12/2023 Spot Bond  |        |            | 3.43000   | 281.95187 | 3.43000            | 281.79420          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total SBS11 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>               |
| SBS114 On 07/12/2033 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 197.41675          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| SBT101 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.74254          |                   |            | 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            | 100.73123          |                   |            | 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>               |
| SF2A2U 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            | 100.31432          |                   |            | 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            | 100.31445          |                   |            | 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            | 100.25854          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total SGI006 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 SGI006</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>         | <b>0</b>      |
| SHI02 On 01/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 82.63494           |                   |            |                              | 0.00                   | 0                | 0             |
| <b>Total SHI02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>         | <b>0</b>      |
| <b>Total For SHI02</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>         | <b>0</b>      |
| SHS11U On 25/11/2020 Spot Bond |        |            | 10.00000  | 104.05100 | 10.00000           | 103.96900          |                   |            |                              | 0.00                   | 0                | 0             |
| <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            | 91.70109           |                   |            |                              | 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            | 98.05903           |                   |            |                              | 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            | 90.70055           |                   |            |                              | 0.00                   | 0                | 0             |
| <b>Total SHS24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS24</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>         | <b>0</b>      |
| SHS25 On 29/06/2020 Spot Bond  |        |            | 13.86000  | 92.53662  | 13.86000           | 92.43447           |                   |            |                              | 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            | 100.53467          |                   |            |                              | 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            | 98.84000           |                   |            |                              | 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>      |
| SHS29U On 03/12/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 000,000,000,000,000.00       | 140,000,000,000        | 0                | 0             |
| <b>Total SHS29U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>140,000,000,000</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS29U</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>140,000,000,000</b> | <b>0</b>         | <b>0</b>      |
| SHS30 On 05/04/2020 Spot Bond  |        |            |           |           | 0.00000            | 90.58650           |                   |            |                              | 0.00                   | 0                | 0             |
| <b>Total SHS30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS30</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>         | <b>0</b>      |
| SHS31 On 05/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 83.33332           |                   |            |                              | 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            | 90.46754           |                   |            |                              | 0.00                   | 0                | 0             |
| <b>Total SHS32 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 SHS32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SHS33 On 10/10/2022 Spot Bond |        |            |           |           | 0.00000            | 90.34254           |                   |            |  | 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            | 82.81207           |                   |            |  | 0.00        | 0                    | 0                    |
| <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  |        |            | 8.16000   | 104.06519 | 8.16000            | 103.99736          |                   |            |  | 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            | 101.95954          |                   |            |  | 0.00        | 1,900,000,000        | 1,200,000,000        |
| <b>Total SLI4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,900,000,000</b> | <b>1,200,000,000</b> |
| <b>Total For SLI4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,900,000,000</b> | <b>1,200,000,000</b> |
| SLRA1 On 15/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.57406          |                   |            |  | 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            | 101.61810          |                   |            |  | 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>             |
| SLRA3 On 15/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.05449          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SLRA3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SLRA3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SLRA4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.08457          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SLRA4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SLRA4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SLRB1 On 15/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.64485          |                   |            |  | 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            | 101.66231          |                   |            |  | 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>             |
| SLRB3 On 15/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.14451          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SLRB3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SLRB3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SLRB4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.15061          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SLRB4 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 SLRB4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRC1 On 15/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.78814          |                   |            |  | 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            | 101.82494          |                   |            |  | 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>             |
| SLRC3 On 15/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.19611          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRC3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRC3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRC4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.22264          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRC4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRC4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SNT02 On 12/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.18770          |                   |            |  | 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 |        |            | 10.31000  | 10.31000  | 10.31000           | 108.95328          |                   |            |  | 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            | 101.06608          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SNT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SNT04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA1 On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 102.17877          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA1 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.39583          |                   |            |  | 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            | 101.42301          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA12 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA12</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA6 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.38787          |                   |            |  | 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            | 101.60002          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA7 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 SPDA7</b>         |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| SPDA8 On 21/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.42639          |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total SPDA8 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total For SPDA8</b>         |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| SPDA9 On 21/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.41675          |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total SPDA9 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total For SPDA9</b>         |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| SPG00: On 09/09/2019 Spot Bond |        |            |           |           | 0.00000            | 101.01829          |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total SPG002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total For SPG002</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| SPG00: On 31/10/2019 Spot Bond |        |            |           |           | 0.00000            | 102.04579          |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total SPG003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total For SPG003</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| SS039L On 18/01/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 000,000,000,000,000.00 | 200,000,000,000 | 200,000,000,000  |               |
| <b>Total SS039U SPOT</b>       |        |            |           |           |                    |                    |                   |            | 10,000,000,000,000.00  | 200,000,000,000 | 200,000,000,000  |               |
| <b>Total For SS039U</b>        |        |            |           |           |                    |                    |                   |            | 10,000,000,000,000.00  | 200,000,000,000 | 200,000,000,000  |               |
| SSA05 On 16/04/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.08829          |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total SSA05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total For SSA05</b>         |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| SSA06 On 16/04/2020 Spot Bond  |        |            | 9.11000   | 100.07039 | 9.11000            | 99.99695           |                   |            |                        | 0.00            | 0                | 500,000,000   |
| <b>Total SSA06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 500,000,000   |
| <b>Total For SSA06</b>         |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 500,000,000   |
| SSN00: On 31/03/2021 Spot Bond |        |            | 8.98000   | 96.03320  | 8.98000            | 95.96370           |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total SSN004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total For SSN004</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| SSN00: On 31/03/2021 Spot Bond |        |            | 8.98000   | 96.03320  | 8.98000            | 95.96370           |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total SSN005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total For SSN005</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| SSN01: On 31/01/2025 Spot Bond |        |            | 3.83500   | 3.83500   | 3.83500            | 120.16538          |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total SSN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total For SSN011</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| SSN01: On 21/12/2026 Spot Bond |        |            | 9.96000   | 104.04642 | 9.96000            | 103.96310          |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total SSN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total For SSN017</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 0             |
| SSN02: On 28/02/2031 Spot Bond |        |            | 10.95500  | 75.59277  | 10.95500           | 75.52599           |                   |            |                        | 0.00            | 0                | 0             |
| <b>Total SSN021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | 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 For SSN021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 21/01/2019 Spot Bond |        |            |           |           | 0.00000            | 99.93202           |                   |            |  | 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            | 100.01108          |                   |            |  | 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            | 100.58934          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.23160          |                   |            |  | 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            | 100.78845          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 02/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.16231          |                   |            |  | 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            | 101.57328          |                   |            |  | 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            | 101.30718          |                   |            |  | 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            | 99.82270           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.10032          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 13/10/2023 Spot Bond |        |            | 9.16000   | 105.47077 | 9.16000            | 105.39294          |                   |            |  | 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 31/01/2038 Spot Bond |        |            | 4.23000   | 98.31339  | 4.23000            | 99.75716           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN043 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 SSN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| SSN04: On 09/02/2027 Spot Bond |        |            |           |           | 0.00000            | 101.76814          |                   |            |  | 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            | 101.44953          |                   |            |  | 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            | 102.09524          |                   |            |  | 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            | 100.21704          |                   |            |  | 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            | 104.77145          |                   |            |  | 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            | 100.99615          |                   |            |  | 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 |        |            | 3.43000   | 3.43000   | 3.43000            | 281.79420          |                   |            |  | 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            | 102.48810          |                   |            |  | 0.00        | 0                | 0                     |
| <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            | 99.85051           |                   |            |  | 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 |        |            | 7.46200   | 104.26306 | 7.46200            | 104.20011          |                   |            |  | 0.00        | 0                | 12,500,000,000        |
| <b>Total SSN053 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>12,500,000,000</b> |
| <b>Total For SSN053</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>12,500,000,000</b> |
| SSN05: On 26/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.83925           |                   |            |  | 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            | 101.86490          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total SSN055 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 SSN055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05 On 13/12/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.85518          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN056 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN056</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05 On 19/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 9.41000   | 100.58629 | 9.41000            | 100.51009          |                   |            |  | 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            | 101.37985          |                   |            |  | 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            | 101.87744          |                   |            |  | 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 |        |            | 8.79000   | 104.11285 | 8.79000            | 104.03986          |                   |            |  | 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            | 101.75255          |                   |            |  | 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            | 101.44546          |                   |            |  | 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 |        |            | 8.69000   | 108.29722 | 8.69000            | 108.22215          |                   |            |  | 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            | 101.33089          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A14 On 21/08/2018 Spot Bond |        |            |           |           | 0.00000            | 101.48503          |                   |            |  | 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            | 101.44229          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A15 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 T13A15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A16 On 21/08/2020 Spot Bond |        |            | 8.79000   | 107.74293 | 8.79000            | 107.66740          |                   |            |  | 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            | 101.41195          |                   |            |  | 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            | 101.18851          |                   |            |  | 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 |        |            | 8.74000   | 106.32887 | 8.74000            | 106.25474          |                   |            |  | 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            | 101.40386          |                   |            |  | 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            | 101.43578          |                   |            |  | 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   | 101.54414 | 9.15000            | 101.46887          |                   |            |  | 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>      |
| T15OM On 21/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.94903          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T15OM1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T15OM1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS117 On 02/09/2018 Spot Bond |        |            |           |           | 0.00000            | 101.26688          |                   |            |  | 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            | 100.46965          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS135 On 06/07/2018 Spot Bond |        |            |           |           | 0.00000            | 100.51445          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS136 On 06/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.26916          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS136 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 TFS136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS13€ On 27/05/2019 Spot Bond |        |            |           |           | 0.00000            | 101.92445          |                   |            |  | 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>      |
| TFS141 On 28/10/2019 Spot Bond |        |            |           |           | 0.00000            | 99.78175           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS142 On 28/10/2021 Spot Bond |        |            |           |           | 0.00000            | 99.77368           |                   |            |  | 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            | 100.70089          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS14€ On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.72182          |                   |            |  | 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            | 99.76277           |                   |            |  | 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            | 100.16233          |                   |            |  | 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            | 100.16646          |                   |            |  | 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            | 101.81188          |                   |            |  | 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            | 101.37028          |                   |            |  | 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>      |
| TFS151 On 30/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.13982          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A7 On 18/10/2038 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A7 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 TH10A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A2 On 18/07/2018 Spot Bond |        |            |           |           | 0.00000            | 100.02219          |                   |            |  | 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   | 100.12620 | 8.73000            | 100.05733          |                   |            |  | 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            | 100.22301          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A6 On 18/07/2018 Spot Bond |        |            | 8.52500   | 8.52500   | 8.52500            | 99.90009           |                   |            |  | 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            | 100.11287          |                   |            |  | 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            | 100.14278          |                   |            |  | 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            | 100.02313          |                   |            |  | 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            | 100.02302          |                   |            |  | 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            | 100.02588          |                   |            |  | 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            | 100.02577          |                   |            |  | 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            | 100.02480          |                   |            |  | 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            | 100.03455          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D1 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 TH11D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D1 On 18/07/2018 Spot Bond |        |            |           |           | 0.00000            | 100.03466          |                   |            |  | 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            | 100.03410          |                   |            |  | 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>      |
| TH12A On 21/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.36380          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.40392          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/08/2019 Spot Bond  |        |            | 8.74000   | 8.74000   | 8.74000            | 104.37374          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.37985          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.43600          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/08/2019 Spot Bond  |        |            | 8.65000   | 103.40201 | 8.65000            | 103.33066          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.37182          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.43600          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/08/2019 Spot Bond  |        |            | 8.76000   | 102.81397 | 8.76000            | 102.74213          |                   |            |  | 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            | 101.50818          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B1 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 TH12B1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.50818          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH12B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.50818          |                   |            | 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>      |
| TH12B: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.50818          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH12B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 102.80592          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH12C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 102.80592          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH12C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.63643          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH12C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.63483          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH12C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 102.15655          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH12D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 102.14244          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH12D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 102.24128          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH12D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 102.14696          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH12D4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A: On 21/08/2018 Spot Bond |        |            |           |           | 0.00000            | 101.34294          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13A1 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 TH13A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A1 On 21/08/2018 Spot Bond |        |            |           |           | 0.00000            | 101.37825          |                   |            |  | 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            | 101.78125          |                   |            |  | 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 |        |            | 8.89000   | 104.85911 | 8.89000            | 104.78478          |                   |            |  | 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            | 101.34454          |                   |            |  | 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            | 101.60692          |                   |            |  | 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            | 100.91749          |                   |            |  | 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 |        |            | 8.78000   | 105.94175 | 8.78000            | 105.86757          |                   |            |  | 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            | 101.49769          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13B1 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.50808          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13B2 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.50968          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13B3 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.52972          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13B4 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.49793          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13B4 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 TH13B4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13B: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.50327          |                   |            | 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>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.62026          |                   |            | 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>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.63308          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.60912          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.64086          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.70836          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13C5 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C5</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.14823          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.14823          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.16294          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.13927          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13D4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.18018          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13D5 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D5</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.66510          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH14A2 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 TH14A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.45822          |                   |            |  | 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>      |
| TH14A: On 21/11/2021 Spot Bond |        |            | 8.95000   | 105.35804 | 8.95000            | 105.28161          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/02/2018 Spot Bond |        |            |           |           | 0.00000            | 101.27546          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.91131          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.44540          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2021 Spot Bond |        |            | 8.90000   | 104.02715 | 8.90000            | 102.93769          |                   |            |  | 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>      |
| TH14A: On 21/05/2018 Spot Bond |        |            |           |           | 0.00000            | 101.29481          |                   |            |  | 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>      |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.55596          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.50790          |                   |            |  | 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>      |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.48867          |                   |            |  | 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>      |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.63603          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.60400          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14C2 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 TH14C2</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.58479          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH14C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH14C3</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH14D: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.11572          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH14D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH14D1</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH14D: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.08218          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH14D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH14D2</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH14D: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.03586          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH14D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH14D3</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH15A: On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.02506          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH15A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH15A1</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH15A: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.04861          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH15A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH15A2</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH15A: On 21/11/2022 Spot Bond |        |            | 9.82000   | 9.82000   | 9.82000            | 101.25699          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH15A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH15A3</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH15B: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.07438          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH15B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH15B1</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH15C: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.12944          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH15C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH15C1</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH15D: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.46999          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH15D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH15D1</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH9A1: On 18/07/2019 Spot Bond |        |            |           |           | 0.00000            | 100.57924          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH9A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH9A12</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| THE9B: On 18/07/2019 Spot Bond |        |            |           |           | 0.00000            | 100.02412          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total THE9B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 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 For THE9B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9C On 18/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.68329          |                   |            |  | 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            | 100.03548          |                   |            |  | 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   |        |            | 8.49000   | 8.49000   | 8.49000            | 100.78347          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TL20 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL20</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL20/R On 22/02/2020 Spot Bond |        |            | 100.00000 | 27.81346  | 100.00000          | 33.28030           |                   |            |  | 0.00        | 0                | 0             |
| TL20/R On 25/11/2020 Spot Bond |        |            | 10.00000  | 104.05100 | 10.00000           | 103.96900          |                   |            |  | 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>      |
| TL22 On 04/03/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.09043          |                   |            |  | 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            | 101.09873          |                   |            |  | 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   |        |            | 8.95000   | 103.78778 | 8.95000            | 103.71250          |                   |            |  | 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   |        |            | 9.48000   | 104.11644 | 9.48000            | 104.03656          |                   |            |  | 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            | 101.40044          |                   |            |  | 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            | 100.64388          |                   |            |  | 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            | 102.50161          |                   |            |  | 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 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   |        |            | 8.72000   | 107.79118 | 8.72000            | 107.71496          |                   |                              | 0.00                  | 0                     | 62,100,000,000        |
| <b>Total TN20 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>62,100,000,000</b> |
| <b>Total For TN20</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>62,100,000,000</b> |
| TN20/R On 17/09/2020 Spot Bond |        |            | 100.00000 | 24.39863  | 100.00000          | 24.23521           |                   |                              | 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 | 17.30884  | 100.00000          | 17.19291           |                   |                              | 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   |        |            | 9.32000   | 108.77376 | 9.32000            | 108.69167          |                   | 49,582,400,000,000.00        | 5,320,000,000         | 16,340,000,000        |                       |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>19,582,400,000,000.00</b> | <b>5,320,000,000</b>  | <b>16,340,000,000</b> |                       |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   | <b>19,582,400,000,000.00</b> | <b>5,320,000,000</b>  | <b>16,340,000,000</b> |                       |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 13.65014  | 100.00000          | 13.55871           |                   | 0.00                         | 0                     | 0                     |                       |
| <b>Total TN23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |                       |
| <b>Total For TN23/R2023</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |                       |
| TN25 On 19/08/2025 Spot Bond   |        |            | 10.28000  | 99.97451  | 10.28000           | 99.89284           |                   | 636,537,600,000,000.00       | 61,920,000,000        | 26,580,000,000        |                       |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>16,537,600,000,000.00</b> | <b>61,920,000,000</b> | <b>26,580,000,000</b> |                       |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   | <b>16,537,600,000,000.00</b> | <b>61,920,000,000</b> | <b>26,580,000,000</b> |                       |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 13.59163  | 100.00000          | 13.50208           |                   | 0.00                         | 0                     | 0                     |                       |
| <b>Total TN25/R186 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |                       |
| <b>Total For TN25/R186</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |                       |
| TN27 On 14/11/2027 Spot Bond   |        |            | 10.36000  | 92.80958  | 10.36000           | 92.73192           |                   | 331,520,000,000,000.00       | 32,000,000,000        | 7,000,000,000         |                       |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>11,520,000,000,000.00</b> | <b>32,000,000,000</b> | <b>7,000,000,000</b>  |                       |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   | <b>11,520,000,000,000.00</b> | <b>32,000,000,000</b> | <b>7,000,000,000</b>  |                       |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 10.41966  | 100.00000          | 10.34987           |                   | 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   |        |            | 11.07500  | 99.12142  | 11.07500           | 99.03340           |                   | 112,522,000,000,000.00       | 10,160,000,000        | 10,680,000,000        |                       |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>12,522,000,000,000.00</b> | <b>10,160,000,000</b> | <b>10,680,000,000</b> |                       |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   | <b>12,522,000,000,000.00</b> | <b>10,160,000,000</b> | <b>10,680,000,000</b> |                       |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 122.72420 | 8.00000            | 122.64489          |                   | 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 TN30/R2030 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TN30/R2030</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TN40 On 09/10/2040 Spot Bond   |        |            | 11.61500  | 96.18992  | 11.61500           | 96.10045           |                   |            |  | 0.00        | 0                | 8,980,000,000        |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,980,000,000</b> |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,980,000,000</b> |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 103.06658 | 10.75000           | 102.97767          |                   |            |  | 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            | 101.41629          |                   |            |  | 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            | 101.79876          |                   |            |  | 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            | 102.96424          |                   |            |  | 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>             |
| TORQ6 On 15/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.06328          |                   |            |  | 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            | 101.55105          |                   |            |  | 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            | 101.58646          |                   |            |  | 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            | 101.63955          |                   |            |  | 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  | 104.05100 | 10.00000           | 103.96900          |                   |            |  | 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            | 100.41633          |                   |            |  | 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            | 100.38549          |                   |            |  | 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 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>      |
| TPDA05 On 30/11/2018 Spot Bond |        |            |           |           | 0.00000            | 101.60368          |                   |            |  | 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>      |
| TPDA06 On 30/11/2020 Spot Bond |        |            | 8.91000   | 102.84090 | 8.91000            | 102.76662          |                   |            |  | 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            | 100.85970          |                   |            |  | 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>      |
| TRA2A1 On 14/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.89951          |                   |            |  | 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>      |
| TRA2A2 On 14/12/2020 Spot Bond |        |            | 9.04000   | 102.59095 | 9.04000            | 102.51622          |                   |            |  | 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>      |
| TRA2A3 On 14/12/2018 Spot Bond |        |            |           |           | 0.00000            | 100.86068          |                   |            |  | 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>      |
| TRA2A4 On 14/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.89951          |                   |            |  | 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>      |
| TRA2A5 On 14/12/2020 Spot Bond |        |            | 8.84000   | 8.84000   | 8.84000            | 103.07584          |                   |            |  | 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>      |
| TRA2A6 On 14/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.93752          |                   |            |  | 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>      |
| TRA2B1 On 14/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.98695          |                   |            |  | 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>      |
| TRA2B2 On 14/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.08882          |                   |            |  | 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>      |
| TRA2C1 On 14/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.12758          |                   |            |  | 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 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            | 101.37897          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TRA2D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TRA2D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TRA2D On 14/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.37897          |                   |            |  | 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            | 101.55347          |                   |            |  | 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>          |
| TRA3A On 14/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.70030          |                   |            |  | 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>          |
| TRA3A On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.74352          |                   |            |  | 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>          |
| TRA3B On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.02548          |                   |            |  | 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            | 100.89811          |                   |            |  | 0.00        | 0                | 61,988,700        |
| <b>Total TRAA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>61,988,700</b> |
| <b>Total For TRAA2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>61,988,700</b> |
| TRAA4 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            | 101.36681          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TRAB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TRAB1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TRAB2 On 14/06/2019 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            | 100.91424          |                   |            |  | 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                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TRAC2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAC2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAD1 On 14/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 102.87439          |                   |            |  | 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            | 103.25967          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAE1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAE1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAE2 On 14/06/2019 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>      |
| TSE01 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>      |
| TSE03 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            | 97.91152           |                   |            |  | 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            | 97.60673           |                   |            |  | 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            | 97.31215           |                   |            |  | 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>      |
| TSP226 On 07/06/2018 Spot Bond |        |            |           |           | 0.00000            | 97.03660           |                   |            |  | 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            | 96.73611           |                   |            |  | 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>      |
| TTO01 On 28/08/2019 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 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            | 102.39696          |                   |            |  | 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>      |
| 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            | 101.80701          |                   |            |  | 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            | 101.80701          |                   |            |  | 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            | 101.44411          |                   |            |  | 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            | 101.36159          |                   |            |  | 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>      |
| TWC25 On 13/04/2018 Spot Bond |        |            |           |           | 0.00000            | 100.18784          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC257 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC257</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC25 On 28/02/2018 Spot Bond |        |            |           |           | 0.00000            | 101.03767          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC258 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC258</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC25 On 18/04/2018 Spot Bond |        |            |           |           | 0.00000            | 100.08359          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC259 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC259</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC26 On 20/04/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC260 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC260</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UG21 On 02/03/2021 Spot Bond  |        |            | 8.91000   | 108.94503 | 8.91000            | 108.86635          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total UG21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UG21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UG26 On 09/03/2026 Spot Bond  |        |            | 10.43000  | 108.93495 | 10.43000           | 108.84320          |                   |            |  | 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 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>      |
| VCJA1 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>      |
| VCJA2 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>      |
| VCJA3 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>      |
| VCJB1 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>      |
| VCJB2 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>      |
| VCJB3 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>      |
| VCPA1 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>      |
| VCPA2 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>      |
| VCPA3 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             |

| 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 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>      |
| 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             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total VJB07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For VJB07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| VJB08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 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            | 102.87568          |                   |            |  | 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            | 100.44706          |                   |            |  | 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>           |
| VKE05 On 28/03/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.60694          |                   |            |  | 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            | 101.87576          |                   |            |  | 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            | 101.02139          |                   |            |  | 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            | 100.80633          |                   |            |  | 0.00        | 1,200,000,000        | 300,000,000        |
| <b>Total VKE08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| <b>Total For VKE08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| VKE09 On 08/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.27041          |                   |            |  | 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            | 100.27513          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total VKE10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For VKE10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| VPA03L On 20/10/2023 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 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>      |
| 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             |



| 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 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 28/02/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total VR711U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For VR711U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| VR713L On 18/04/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 000,000,000,000,000.00       | 50,000,000,000        | 50,000,000,000        |               |
| <b>Total VR713U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>50,000,000,000</b> | <b>50,000,000,000</b> |               |
| <b>Total For VR713U</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>50,000,000,000</b> | <b>50,000,000,000</b> |               |
| VR1712 On 11/12/2018 Spot Bond |        |            |           |           | 0.00000            | 100.85338          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total VRI712 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For VRI712</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| WHL01 On 10/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.30101          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total WHL01 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For WHL01</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</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>      |
| 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   |        |            | 2.87000   | 2.87000   | 2.87000            | 256.56929          |                   |                              | 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   |        |            | 7.58500   | 103.13108 | 7.58500            | 103.06747          |                   |                              | 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   |        |            | 7.78000   | 103.92217 | 7.78000            | 103.85646          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total WSP4 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For WSP4</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| WSP5 On 28/05/2021 Spot Bond   |        |            | 8.16000   | 103.76672 | 8.16000            | 103.69797          |                   |                              | 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 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/f On 28/05/2021 Spot Bond |        |            | 100.00000 | 16.20443  | 100.00000          | 16.09590           |                   |            |  | 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   |        |            | 6.97000   | 89.09651  | 6.97000            | 89.04593           |                   |            |  | 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>1.55e+017</b> | <b>229,820,027,100</b> | <b>702,821,498,491</b> |
| <b>Total for SPOT :</b>        |        |            |           |           |                    |                    |                   |            |  | <b>1.55e+017</b> | <b>229,820,027,100</b> | <b>702,821,498,491</b> |
| <b>Total Futures</b>           |        |            |           |           |                    |                    |                   |            |  | <b>1.55e+017</b> | <b>229,820,142,097</b> | <b>702,822,533,360</b> |
| <b>Total Options</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               | <b>111,996</b>         |
| <b>Grand Total:</b>            |        |            |           |           |                    |                    |                   |            |  | <b>1.55e+017</b> | <b>229,820,142,097</b> | <b>702,822,645,356</b> |