



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/08/2018

| 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 01/11/2018 Bond Future  |        |            | 10.99747  | 75.73658  | 10.93978           | 76.07530           |                   |            | 0.00        | 0                | 9,466         |
| ES33 On 07/02/2019 Bond Future  |        |            | 11.12985  | 77.19854  | 11.06996           | 77.54329           |                   |            | 0.00        | 0                | 0             |
| ES33 On 02/05/2019 Bond Future  |        |            | 11.24301  | 74.69141  | 11.18115           | 75.04165           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>9,466</b>  |
| <b>Total For ES33</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>9,466</b>  |
| ES42 On 01/11/2018 Bond Future  |        |            | 11.19969  | 78.03660  | 11.14188           | 78.42367           |                   |            | 0.00        | 0                | 7,957         |
| ES42 On 07/02/2019 Bond Future  |        |            | 11.32350  | 79.54276  | 11.26353           | 79.93679           |                   |            | 0.00        | 0                | 0             |
| ES42 On 02/05/2019 Bond Future  |        |            | 11.43452  | 76.60395  | 11.37254           | 77.00425           |                   |            | 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 01/11/2018 Bond Future |        |            | 132.34746 | 132.34746 | 132.35273          | 132.35273          |                   |            | 0.00        | 0                | 365           |
| I2025 On 07/02/2019 Bond Future |        |            | 133.51445 | 133.51445 | 133.51890          | 133.51890          |                   |            | 0.00        | 0                | 0             |
| I2025 On 02/05/2019 Bond Future |        |            | 135.75658 | 135.75658 | 135.76063          | 135.76063          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2025 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>365</b>    |
| <b>Total For I2025</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>365</b>    |
| I2029 On 01/11/2018 Bond Future |        |            | 99.67406  | 99.67406  | 99.72413           | 99.72413           |                   |            | 0.00        | 0                | 1,600         |

| Contract Details          |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| I2029                     | On | 07/02/2019 |        |            | 101.61814 | 101.61814 | 101.66845          | 101.66845          |                   |            | 0.00                | 0                | 0             |
| I2029                     | On | 02/05/2019 |        |            | 102.25214 | 102.25214 | 102.30290          | 102.30290          |                   |            | 0.00                | 0                | 0             |
| <b>Total I2029 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,600</b>  |
| <b>Total For I2029</b>    |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,600</b>  |
| I2033                     | On | 01/11/2018 |        |            | 102.06024 | 102.06024 | 101.80994          | 101.80994          |                   |            | 0.00                | 0                | 5,770         |
| I2033                     | On | 07/02/2019 |        |            | 104.05083 | 104.05083 | 103.79498          | 103.79498          |                   |            | 0.00                | 0                | 0             |
| I2033                     | On | 02/05/2019 |        |            | 104.65361 | 104.65361 | 104.39308          | 104.39308          |                   |            | 0.00                | 0                | 0             |
| <b>Total I2033 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>5,770</b>  |
| <b>Total For I2033</b>    |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>5,770</b>  |
| I2038                     | On | 01/11/2018 |        |            | 122.92312 | 122.92312 | 122.92665          | 122.92665          |                   |            | 0.00                | 0                | 9,705         |
| I2038                     | On | 07/02/2019 |        |            | 123.72946 | 123.72946 | 123.73225          | 123.73225          |                   |            | 0.00                | 0                | 0             |
| I2038                     | On | 02/05/2019 |        |            | 125.80735 | 125.80735 | 125.80958          | 125.80958          |                   |            | 0.00                | 0                | 0             |
| <b>Total I2038 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>9,705</b>  |
| <b>Total For I2038</b>    |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>9,705</b>  |
| I2046                     | On | 01/11/2018 |        |            | 116.21547 | 116.21547 | 116.21813          | 116.21813          |                   |            | 0.00                | 0                | 12,067        |
| I2046                     | On | 07/02/2019 |        |            | 118.48207 | 118.48207 | 118.48407          | 118.48407          |                   |            | 0.00                | 0                | 0             |
| I2046                     | On | 02/05/2019 |        |            | 118.78643 | 118.78643 | 118.78822          | 118.78822          |                   |            | 0.00                | 0                | 0             |
| <b>Total I2046 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>12,067</b> |
| <b>Total For I2046</b>    |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>12,067</b> |
| I2050                     | On | 01/11/2018 |        |            | 122.28239 | 122.28239 | 122.28546          | 122.28546          |                   |            | 0.00                | 0                | 9,987         |
| I2050                     | On | 07/02/2019 |        |            | 122.89610 | 122.89610 | 122.89815          | 122.89815          |                   |            | 0.00                | 0                | 0             |
| I2050                     | On | 02/05/2019 |        |            | 124.95974 | 124.95974 | 124.96155          | 124.96155          |                   |            | 0.00                | 0                | 0             |
| <b>Total I2050 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>9,987</b>  |
| <b>Total For I2050</b>    |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>9,987</b>  |
| R186                      | On | 01/11/2018 |        |            | 8.98382   | 112.54873 | 8.91916            | 112.93746          |                   | 7.29       | 6,752,923.80        | 60               | 63,776        |
| R186                      | On | 07/02/2019 |        |            | 9.06995   | 109.41637 | 9.00211            | 109.81194          |                   | 7.90       | 0.00                | 0                | 719           |
| R186                      | On | 02/05/2019 |        |            | 9.14845   | 111.23368 | 9.07764            | 111.63545          |                   | 7.72       | 0.00                | 0                | 0             |
| <b>Total R186 Future</b>  |    |            |        |            |           |           |                    |                    |                   |            | <b>6,752,923.80</b> | <b>60</b>        | <b>64,495</b> |
| R186                      | On | 01/11/2018 | 8.53   | Call       |           |           | 460.58000          | 0.46058            | 366,600           | 6.89       | 0.00                | 0                | 0             |
| R186                      | On | 01/11/2018 | 8.53   | Put        |           |           | 2,839.05000        | 2.83905            | 3,133,800         | 6.89       | 0.00                | 0                | 0             |
| R186                      | On | 01/11/2018 | 8.54   | Call       |           |           | 476.65000          | 0.47665            | 380,260           | 6.90       | 0.00                | 0                | 0             |
| R186                      | On | 01/11/2018 | 8.54   | Put        |           |           | 2,793.16000        | 2.79316            | 3,085,500         | 6.90       | 0.00                | 0                | 0             |
| R186                      | On | 01/11/2018 | 8.46   | Call       |           |           | 359.02000          | 0.35902            | 281,150           | 6.82       | 0.00                | 0                | 5,000         |
| R186                      | On | 01/11/2018 | 8.90   | Call       |           |           | 1,315.28000        | 1.31528            | 1,122,050         | 7.21       | 0.00                | 0                | 0             |
| R186                      | On | 01/11/2018 | 8.90   | Put        |           |           | 1,430.82000        | 1.43082            | 1,626,320         | 7.21       | 0.00                | 0                | 2,500         |
| R186                      | On | 01/11/2018 | 9.14   | Call       |           |           | 2,157.15000        | 2.15715            | 1,901,130         | 7.40       | 0.00                | 0                | 0             |
| R186                      | On | 01/11/2018 | 8.52   | Call       |           |           | 445.03000          | 0.44503            | 353,430           | 6.88       | 0.00                | 0                | 0             |
| R186                      | On | 01/11/2018 | 9.14   | Put        |           |           | 836.95000          | 0.83695            | 969,660           | 7.40       | 0.00                | 0                | 5,000         |
| R186                      | On | 01/11/2018 | 7.96   | Put        |           |           | 6,025.44000        | 6.02544            | 6,401,820         | 6.58       | 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 | 01/11/2018 | Bond Future | 7.96   | Call       |           |           | 39.45000           | 0.03945            | 27,100            | 6.58       | 0.00                | 0                | 5,000         |
| R186                      | On | 01/11/2018 | Bond Future | 8.52   | Put        |           |           | 2,885.51000        | 2.88551            | 3,182,640         | 6.88       | 0.00                | 0                | 0             |
| R186                      | On | 01/11/2018 | Bond Future | 8.46   | Put        |           |           | 3,172.50000        | 3.17250            | 3,483,360         | 6.82       | 0.00                | 0                | 0             |
| R186                      | On | 07/02/2019 | Bond Future | 8.21   | Put        |           |           | 5,283.35000        | 5.28335            | 5,604,340         | 7.01       | 0.00                | 0                | 0             |
| R186                      | On | 07/02/2019 | Bond Future | 8.22   | Put        |           |           | 5,232.54000        | 5.23254            | 5,552,290         | 7.01       | 0.00                | 0                | 0             |
| R186                      | On | 07/02/2019 | Bond Future | 8.20   | Call       |           |           | 510.92000          | 0.51092            | 437,560           | 7.01       | 0.00                | 0                | 0             |
| R186                      | On | 07/02/2019 | Bond Future | 8.20   | Put        |           |           | 5,334.37000        | 5.33437            | 5,656,580         | 7.01       | 0.00                | 0                | 0             |
| R186                      | On | 07/02/2019 | Bond Future | 8.30   | Put        |           |           | 4,844.20000        | 4.84420            | 5,152,910         | 7.06       | 0.00                | 0                | 0             |
| R186                      | On | 07/02/2019 | Bond Future | 8.30   | Call       |           |           | 637.13000          | 0.63713            | 550,270           | 7.06       | 0.00                | 0                | 210           |
| R186                      | On | 07/02/2019 | Bond Future | 8.21   | Call       |           |           | 521.73000          | 0.52173            | 447,150           | 7.01       | 0.00                | 0                | 0             |
| R186                      | On | 07/02/2019 | Bond Future | 8.22   | Call       |           |           | 532.71000          | 0.53271            | 456,890           | 7.01       | 0.00                | 0                | 0             |
| R186                      | On | 02/05/2019 | Bond Future | 9.01   | Call       |           |           | 2,563.17000        | 2.56317            | 2,365,450         | 7.50       | 0.00                | 0                | 0             |
| R186                      | On | 02/05/2019 | Bond Future | 9.01   | Put        |           |           | 2,948.78000        | 2.94878            | 3,152,830         | 7.50       | 0.00                | 0                | 0             |
| R186                      | On | 02/05/2019 | Bond Future | 9.02   | Call       |           |           | 2,593.15000        | 2.59315            | 2,394,070         | 7.51       | 0.00                | 0                | 0             |
| R186                      | On | 02/05/2019 | Bond Future | 9.02   | Put        |           |           | 2,921.64000        | 2.92164            | 3,124,330         | 7.51       | 0.00                | 0                | 0             |
| R186                      | On | 02/05/2019 | Bond Future | 9.03   | Call       |           |           | 2,623.31000        | 2.62331            | 2,422,870         | 7.52       | 0.00                | 0                | 0             |
| R186                      | On | 02/05/2019 | Bond Future | 9.03   | Put        |           |           | 2,894.71000        | 2.89471            | 3,096,040         | 7.52       | 0.00                | 0                | 0             |
| <b>Total R186 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>17,710</b> |
| <b>Total For R186</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>6,752,923.80</b> | <b>60</b>        | <b>82,205</b> |
| R197                      | On | 01/11/2018 | Bond Future |        |            | 301.25121 | 301.25121 | 301.26576          | 301.26576          |                   |            | 0.00                | 0                | 2,353         |
| R197                      | On | 07/02/2019 | Bond Future |        |            | 299.77644 | 299.77644 | 299.78900          | 299.78900          |                   |            | 0.00                | 0                | 0             |
| R197                      | On | 02/05/2019 | Bond Future |        |            | 304.81042 | 304.81042 | 304.82213          | 304.82213          |                   |            | 0.00                | 0                | 0             |
| <b>Total R197 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>2,353</b>  |
| <b>Total For R197</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>2,353</b>  |
| R202                      | On | 01/11/2018 | Bond Future |        |            | 234.60448 | 234.60448 | 234.61075          | 234.61075          |                   |            | 0.00                | 0                | 10,129        |
| R202                      | On | 07/02/2019 | Bond Future |        |            | 235.27608 | 235.27608 | 235.28096          | 235.28096          |                   |            | 0.00                | 0                | 0             |
| R202                      | On | 02/05/2019 | Bond Future |        |            | 239.22704 | 239.22704 | 239.23110          | 239.23110          |                   |            | 0.00                | 0                | 0             |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>10,129</b> |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>10,129</b> |
| R2023                     | On | 01/11/2018 | Bond Future |        |            | 8.41852   | 99.03826  | 8.35300            | 99.26834           |                   | 4.12       | 0.00                | 0                | 38,272        |
| R2023                     | On | 07/02/2019 | Bond Future |        |            | 8.51621   | 100.95011 | 8.44563            | 101.18401          |                   | 4.47       | 0.00                | 0                | 0             |
| R2023                     | On | 02/05/2019 | Bond Future |        |            | 8.59929   | 98.69970  | 8.52386            | 98.93717           |                   | 4.57       | 0.00                | 0                | 0             |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>38,272</b> |
| R2023                     | On | 01/11/2018 | Bond Future | 10.59  | Call       |           |           | 7,494.14000        | 7.49414            | 7,264,110         | 5.36       | 0.00                | 0                | 0             |
| R2023                     | On | 01/11/2018 | Bond Future | 10.59  | Put        |           |           | 0.14000            | 0.00014            | 0,190             | 5.36       | 0.00                | 0                | 0             |
| R2023                     | On | 01/11/2018 | Bond Future | 10.57  | Call       |           |           | 7,430.35000        | 7.43035            | 7,200,320         | 5.36       | 0.00                | 0                | 0             |
| R2023                     | On | 01/11/2018 | Bond Future | 10.57  | Put        |           |           | 0.16000            | 0.00016            | 0,210             | 5.36       | 0.00                | 0                | 0             |
| R2023                     | On | 01/11/2018 | Bond Future | 10.58  | Call       |           |           | 7,462.25000        | 7.46225            | 7,232,220         | 5.36       | 0.00                | 0                | 0             |
| R2023                     | On | 01/11/2018 | Bond Future | 10.58  | Put        |           |           | 0.15000            | 0.00015            | 0,200             | 5.36       | 0.00                | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2023                     | On | 07/02/2019 | Bond Future | 10.59  | Put        |           |           | 42.80000           | 0.04280            | 49,260            | 5.56       | 0.00        | 0                | 0             |
| R2023                     | On | 07/02/2019 | Bond Future | 10.57  | Call       |           |           | 6,793.73000        | 6.79373            | 6,566,550         | 5.56       | 0.00        | 0                | 0             |
| R2023                     | On | 07/02/2019 | Bond Future | 10.57  | Put        |           |           | 44.76000           | 0.04476            | 51,480            | 5.56       | 0.00        | 0                | 0             |
| R2023                     | On | 07/02/2019 | Bond Future | 10.58  | Call       |           |           | 6,823.13000        | 6.82313            | 6,595,820         | 5.56       | 0.00        | 0                | 0             |
| R2023                     | On | 07/02/2019 | Bond Future | 10.58  | Put        |           |           | 43.77000           | 0.04377            | 50,360            | 5.56       | 0.00        | 0                | 0             |
| R2023                     | On | 07/02/2019 | Bond Future | 10.59  | Call       |           |           | 6,852.54000        | 6.85254            | 6,625,100         | 5.56       | 0.00        | 0                | 0             |
| R2023                     | On | 02/05/2019 | Bond Future | 8.45   | Call       |           |           | 1,281.64000        | 1.28164            | 1,167,960         | 4.29       | 0.00        | 0                | 0             |
| R2023                     | On | 02/05/2019 | Bond Future | 8.45   | Put        |           |           | 1,514.86000        | 1.51486            | 1,638,650         | 4.29       | 0.00        | 0                | 0             |
| R2023                     | On | 02/05/2019 | Bond Future | 8.46   | Call       |           |           | 1,299.69000        | 1.29969            | 1,185,120         | 4.30       | 0.00        | 0                | 0             |
| R2023                     | On | 02/05/2019 | Bond Future | 8.46   | Put        |           |           | 1,501.29000        | 1.50129            | 1,624,190         | 4.30       | 0.00        | 0                | 0             |
| R2023                     | On | 02/05/2019 | Bond Future | 8.44   | Call       |           |           | 1,263.71000        | 1.26371            | 1,150,920         | 4.28       | 0.00        | 0                | 0             |
| R2023                     | On | 02/05/2019 | Bond Future | 8.44   | Put        |           |           | 1,528.55000        | 1.52855            | 1,653,230         | 4.28       | 0.00        | 0                | 0             |
| <b>Total R2023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>38,272</b> |
| R2030                     | On | 01/11/2018 | Bond Future |        |            | 9.36446   | 92.74879  | 9.31548            | 93.06404           |                   | 9.89       | 0.00        | 0                | 52,508        |
| R2030                     | On | 07/02/2019 | Bond Future |        |            | 9.44361   | 90.52967  | 9.39275            | 90.85045           |                   | 10.90      | 0.00        | 0                | 167           |
| R2030                     | On | 02/05/2019 | Bond Future |        |            | 9.51710   | 92.03316  | 9.46451            | 92.35903           |                   | 10.60      | 0.00        | 0                | 0             |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>52,675</b> |
| R2030                     | On | 01/11/2018 | Bond Future | 8.58   | Call       |           |           | 131.68000          | 0.13168            | 103,530           | 8.76       | 0.00        | 0                | 0             |
| R2030                     | On | 01/11/2018 | Bond Future | 8.58   | Put        |           |           | 5,047.98000        | 5.04798            | 5,335,080         | 8.76       | 0.00        | 0                | 0             |
| R2030                     | On | 01/11/2018 | Bond Future | 8.59   | Call       |           |           | 137.51000          | 0.13751            | 108,330           | 8.77       | 0.00        | 0                | 0             |
| R2030                     | On | 01/11/2018 | Bond Future | 8.59   | Put        |           |           | 4,984.60000        | 4.98460            | 5,270,670         | 8.77       | 0.00        | 0                | 0             |
| R2030                     | On | 01/11/2018 | Bond Future | 8.60   | Call       |           |           | 143.54000          | 0.14354            | 113,310           | 8.77       | 0.00        | 0                | 0             |
| R2030                     | On | 01/11/2018 | Bond Future | 8.60   | Put        |           |           | 4,921.49000        | 4.92149            | 5,206,510         | 8.77       | 0.00        | 0                | 0             |
| R2030                     | On | 07/02/2019 | Bond Future | 9.40   | Call       |           |           | 2,637.58000        | 2.63758            | 2,466,800         | 10.80      | 0.00        | 0                | 920           |
| R2030                     | On | 07/02/2019 | Bond Future | 8.62   | Call       |           |           | 705.67000          | 0.70567            | 634,370           | 9.84       | 0.00        | 0                | 0             |
| R2030                     | On | 07/02/2019 | Bond Future | 8.62   | Put        |           |           | 5,773.19000        | 5.77319            | 6,022,670         | 9.84       | 0.00        | 0                | 0             |
| R2030                     | On | 07/02/2019 | Bond Future | 8.63   | Put        |           |           | 5,721.11000        | 5.72111            | 5,969,430         | 9.86       | 0.00        | 0                | 0             |
| R2030                     | On | 07/02/2019 | Bond Future | 8.64   | Call       |           |           | 737.49000          | 0.73749            | 663,870           | 9.87       | 0.00        | 0                | 0             |
| R2030                     | On | 07/02/2019 | Bond Future | 8.64   | Put        |           |           | 5,669.14000        | 5.66914            | 5,916,300         | 9.87       | 0.00        | 0                | 0             |
| R2030                     | On | 07/02/2019 | Bond Future | 8.70   | Put        |           |           | 5,364.40000        | 5.36440            | 5,604,400         | 9.95       | 0.00        | 0                | 0             |
| R2030                     | On | 07/02/2019 | Bond Future | 8.70   | Call       |           |           | 838.81000          | 0.83881            | 758,030           | 9.95       | 0.00        | 0                | 920           |
| R2030                     | On | 07/02/2019 | Bond Future | 9.40   | Put        |           |           | 2,591.76000        | 2.59176            | 2,741,760         | 10.80      | 0.00        | 0                | 0             |
| R2030                     | On | 07/02/2019 | Bond Future | 8.63   | Call       |           |           | 721.55000          | 0.72155            | 649,090           | 9.86       | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 9.41   | Call       |           |           | 3,023.64000        | 3.02364            | 2,856,820         | 10.51      | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 9.41   | Put        |           |           | 3,363.07000        | 3.36307            | 3,522,120         | 10.51      | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 9.39   | Call       |           |           | 2,959.74000        | 2.95974            | 2,795,000         | 10.49      | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 9.39   | Put        |           |           | 3,424.14000        | 3.42414            | 3,585,270         | 10.49      | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 9.40   | Call       |           |           | 2,991.61000        | 2.99161            | 2,825,820         | 10.50      | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 9.40   | Put        |           |           | 3,393.50000        | 3.39350            | 3,553,580         | 10.50      | 0.00        | 0                | 0             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| <b>Total R2030 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,840</b>  |
| <b>Total For R2030</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>54,515</b> |
| R2032 On 01/11/2018 Bond Future |        |            | 9.55169   | 91.09910  | 9.49777            | 91.47511           |                   | 11.08      | 0.00                | 0                | 39,287        |
| R2032 On 07/02/2019 Bond Future |        |            | 9.63318   | 92.85756  | 9.57732            | 93.24023           |                   | 11.80      | 0.00                | 0                | 456           |
| R2032 On 02/05/2019 Bond Future |        |            | 9.70452   | 90.24478  | 9.64689            | 90.63349           |                   | 11.91      | 0.00                | 0                | 0             |
| <b>Total R2032 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>39,743</b> |
| R2032 On 01/11/2018 Bond Future | 8.76   | Call       |           |           | 137.43000          | 0.13743            | 105,420           | 9.61       | 0.00                | 0                | 0             |
| R2032 On 01/11/2018 Bond Future | 8.76   | Put        |           |           | 5,510.54000        | 5.51054            | 5,854,540         | 9.61       | 0.00                | 0                | 0             |
| R2032 On 01/11/2018 Bond Future | 8.77   | Call       |           |           | 143.64000          | 0.14364            | 110,430           | 9.61       | 0.00                | 0                | 0             |
| R2032 On 01/11/2018 Bond Future | 8.77   | Put        |           |           | 5,440.98000        | 5.44098            | 5,783,780         | 9.61       | 0.00                | 0                | 0             |
| R2032 On 01/11/2018 Bond Future | 8.75   | Call       |           |           | 131.38000          | 0.13138            | 100,550           | 9.60       | 0.00                | 0                | 0             |
| R2032 On 01/11/2018 Bond Future | 8.75   | Put        |           |           | 5,580.34000        | 5.58034            | 5,925,520         | 9.60       | 0.00                | 0                | 0             |
| R2032 On 07/02/2019 Bond Future | 8.81   | Call       |           |           | 801.67000          | 0.80167            | 715,270           | 10.58      | 0.00                | 0                | 0             |
| R2032 On 07/02/2019 Bond Future | 8.81   | Put        |           |           | 6,297.08000        | 6.29708            | 6,593,350         | 10.58      | 0.00                | 0                | 0             |
| R2032 On 07/02/2019 Bond Future | 8.82   | Call       |           |           | 819.41000          | 0.81941            | 731,620           | 10.60      | 0.00                | 0                | 0             |
| R2032 On 07/02/2019 Bond Future | 8.82   | Put        |           |           | 6,240.24000        | 6.24024            | 6,535,120         | 10.60      | 0.00                | 0                | 0             |
| R2032 On 07/02/2019 Bond Future | 8.80   | Call       |           |           | 784.00000          | 0.78400            | 698,990           | 10.57      | 0.00                | 0                | 0             |
| R2032 On 07/02/2019 Bond Future | 8.80   | Put        |           |           | 6,354.07000        | 6.35407            | 6,651,730         | 10.57      | 0.00                | 0                | 0             |
| R2032 On 02/05/2019 Bond Future | 9.61   | Call       |           |           | 3,384.01000        | 3.38401            | 3,182,900         | 11.78      | 0.00                | 0                | 0             |
| R2032 On 02/05/2019 Bond Future | 9.61   | Put        |           |           | 3,634.08000        | 3.63408            | 3,821,680         | 11.78      | 0.00                | 0                | 0             |
| R2032 On 02/05/2019 Bond Future | 9.62   | Call       |           |           | 3,418.65000        | 3.41865            | 3,216,340         | 11.79      | 0.00                | 0                | 0             |
| R2032 On 02/05/2019 Bond Future | 9.62   | Put        |           |           | 3,600.83000        | 3.60083            | 3,787,230         | 11.79      | 0.00                | 0                | 0             |
| R2032 On 02/05/2019 Bond Future | 9.63   | Call       |           |           | 3,453.47000        | 3.45347            | 3,249,940         | 11.80      | 0.00                | 0                | 0             |
| R2032 On 02/05/2019 Bond Future | 9.63   | Put        |           |           | 3,567.84000        | 3.56784            | 3,753,020         | 11.80      | 0.00                | 0                | 0             |
| <b>Total R2032 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R2032</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>39,743</b> |
| R2035 On 01/11/2018 Bond Future |        |            | 9.69213   | 94.98727  | 9.63827            | 95.40409           |                   | 11.79      | 2,089,719.94        | 22               | 72,922        |
| R2035 On 07/02/2019 Bond Future |        |            | 9.77499   | 96.82085  | 9.71924            | 97.24515           |                   | 12.58      | 0.00                | 0                | 298           |
| R2035 On 02/05/2019 Bond Future |        |            | 9.84311   | 93.93170  | 9.78570            | 94.36278           |                   | 12.75      | 0.00                | 0                | 0             |
| <b>Total R2035 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>2,089,719.94</b> | <b>22</b>        | <b>73,220</b> |
| R2035 On 01/11/2018 Bond Future | 8.92   | Call       |           |           | 169.75000          | 0.16975            | 131,110           | 10.31      | 0.00                | 0                | 0             |
| R2035 On 01/11/2018 Bond Future | 8.92   | Put        |           |           | 6,002.74000        | 6.00274            | 6,380,920         | 10.31      | 0.00                | 0                | 0             |
| R2035 On 01/11/2018 Bond Future | 8.93   | Call       |           |           | 177.32000          | 0.17732            | 137,250           | 10.32      | 0.00                | 0                | 0             |
| R2035 On 01/11/2018 Bond Future | 8.93   | Put        |           |           | 5,925.47000        | 5.92547            | 6,302,220         | 10.32      | 0.00                | 0                | 0             |
| R2035 On 01/11/2018 Bond Future | 8.94   | Call       |           |           | 185.15000          | 0.18515            | 143,630           | 10.32      | 0.00                | 0                | 0             |
| R2035 On 01/11/2018 Bond Future | 8.94   | Put        |           |           | 5,848.56000        | 5.84856            | 6,223,860         | 10.32      | 0.00                | 0                | 0             |
| R2035 On 07/02/2019 Bond Future | 8.97   | Call       |           |           | 971.16000          | 0.97116            | 870,150           | 11.55      | 0.00                | 0                | 0             |
| R2035 On 07/02/2019 Bond Future | 8.97   | Put        |           |           | 6,963.40000        | 6.96340            | 7,286,690         | 11.55      | 0.00                | 0                | 0             |
| R2035 On 07/02/2019 Bond Future | 8.98   | Call       |           |           | 992.08000          | 0.99208            | 889,510           | 11.57      | 0.00                | 0                | 0             |
| R2035 On 07/02/2019 Bond Future | 8.98   | Put        |           |           | 6,900.65000        | 6.90065            | 7,222,380         | 11.57      | 0.00                | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2035                     | On | 07/02/2019 | Bond Future | 8.96   | Call       |           |           | 950.72000          | 0.95072            | 851,250           | 11.53      | 0.00                | 0                | 0             |
| R2035                     | On | 07/02/2019 | Bond Future | 8.96   | Put        |           |           | 7,026.74000        | 7.02674            | 7,351,570         | 11.53      | 0.00                | 0                | 0             |
| R2035                     | On | 02/05/2019 | Bond Future | 9.73   | Put        |           |           | 4,085.30000        | 4.08530            | 4,295,500         | 12.48      | 0.00                | 0                | 0             |
| R2035                     | On | 02/05/2019 | Bond Future | 9.74   | Call       |           |           | 3,702.78000        | 3.70278            | 3,480,540         | 12.49      | 0.00                | 0                | 0             |
| R2035                     | On | 02/05/2019 | Bond Future | 9.74   | Put        |           |           | 4,048.06000        | 4.04806            | 4,256,900         | 12.49      | 0.00                | 0                | 0             |
| R2035                     | On | 02/05/2019 | Bond Future | 9.75   | Call       |           |           | 3,741.54000        | 3.74154            | 3,517,940         | 12.50      | 0.00                | 0                | 0             |
| R2035                     | On | 02/05/2019 | Bond Future | 9.75   | Put        |           |           | 4,011.10000        | 4.01110            | 4,218,580         | 12.50      | 0.00                | 0                | 0             |
| R2035                     | On | 02/05/2019 | Bond Future | 9.73   | Call       |           |           | 3,664.21000        | 3.66421            | 3,443,330         | 12.48      | 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>2,089,719.94</b> | <b>22</b>        | <b>73,220</b> |
| R2037                     | On | 01/11/2018 | Bond Future |        |            | 9.74286   | 91.73303  | 9.68375            | 92.19402           |                   | 12.34      | 0.00                | 0                | 51,781        |
| R2037                     | On | 07/02/2019 | Bond Future |        |            | 9.81883   | 89.24374  | 9.75774            | 89.71314           |                   | 13.82      | 0.00                | 0                | 650           |
| R2037                     | On | 02/05/2019 | Bond Future |        |            | 9.88803   | 90.72583  | 9.82517            | 91.20267           |                   | 13.37      | 0.00                | 0                | 0             |
| <b>Total R2037 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>52,431</b> |
| R2037                     | On | 01/11/2018 | Bond Future | 9.02   | Put        |           |           | 5,657.73000        | 5.65773            | 6,066,900         | 10.90      | 0.00                | 0                | 0             |
| R2037                     | On | 01/11/2018 | Bond Future | 9.03   | Call       |           |           | 233.23000          | 0.23323            | 179,440           | 10.92      | 0.00                | 0                | 0             |
| R2037                     | On | 01/11/2018 | Bond Future | 9.03   | Put        |           |           | 5,582.82000        | 5.58282            | 5,990,020         | 10.92      | 0.00                | 0                | 0             |
| R2037                     | On | 01/11/2018 | Bond Future | 9.01   | Call       |           |           | 212.34000          | 0.21234            | 162,450           | 10.87      | 0.00                | 0                | 0             |
| R2037                     | On | 01/11/2018 | Bond Future | 9.01   | Put        |           |           | 5,733.13000        | 5.73313            | 6,144,230         | 10.87      | 0.00                | 0                | 0             |
| R2037                     | On | 01/11/2018 | Bond Future | 9.02   | Call       |           |           | 222.60000          | 0.22260            | 170,780           | 10.90      | 0.00                | 0                | 0             |
| R2037                     | On | 07/02/2019 | Bond Future | 9.06   | Put        |           |           | 6,667.65000        | 6.66765            | 7,020,520         | 12.39      | 0.00                | 0                | 0             |
| R2037                     | On | 07/02/2019 | Bond Future | 9.07   | Call       |           |           | 1,050.09000        | 1.05009            | 931,770           | 12.41      | 0.00                | 0                | 0             |
| R2037                     | On | 07/02/2019 | Bond Future | 9.07   | Put        |           |           | 6,605.26000        | 6.60526            | 6,956,340         | 12.41      | 0.00                | 0                | 0             |
| R2037                     | On | 07/02/2019 | Bond Future | 9.05   | Call       |           |           | 1,006.17000        | 1.00617            | 891,420           | 12.37      | 0.00                | 0                | 0             |
| R2037                     | On | 07/02/2019 | Bond Future | 9.05   | Put        |           |           | 6,730.64000        | 6.73064            | 7,085,290         | 12.37      | 0.00                | 0                | 0             |
| R2037                     | On | 07/02/2019 | Bond Future | 9.06   | Call       |           |           | 1,027.89000        | 1.02789            | 911,360           | 12.39      | 0.00                | 0                | 0             |
| R2037                     | On | 02/05/2019 | Bond Future | 9.80   | Call       |           |           | 3,844.07000        | 3.84407            | 3,595,720         | 13.15      | 0.00                | 0                | 0             |
| R2037                     | On | 02/05/2019 | Bond Future | 9.80   | Put        |           |           | 4,036.10000        | 4.03610            | 4,264,590         | 13.15      | 0.00                | 0                | 0             |
| R2037                     | On | 02/05/2019 | Bond Future | 9.81   | Call       |           |           | 3,883.43000        | 3.88343            | 3,633,580         | 13.17      | 0.00                | 0                | 0             |
| R2037                     | On | 02/05/2019 | Bond Future | 9.81   | Put        |           |           | 3,999.09000        | 3.99909            | 4,226,080         | 13.17      | 0.00                | 0                | 0             |
| R2037                     | On | 02/05/2019 | Bond Future | 9.79   | Call       |           |           | 3,804.90000        | 3.80490            | 3,558,040         | 13.14      | 0.00                | 0                | 0             |
| R2037                     | On | 02/05/2019 | Bond Future | 9.79   | Put        |           |           | 4,073.40000        | 4.07340            | 4,303,380         | 13.14      | 0.00                | 0                | 0             |
| <b>Total R2037 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>52,431</b> |
| R2040                     | On | 01/11/2018 | Bond Future |        |            | 9.81764   | 95.12985  | 9.75342            | 95.66796           |                   | 12.73      | 0.00                | 0                | 24,834        |
| R2040                     | On | 07/02/2019 | Bond Future |        |            | 9.89318   | 92.45555  | 9.82684            | 93.00347           |                   | 14.30      | 0.00                | 0                | 100           |
| R2040                     | On | 02/05/2019 | Bond Future |        |            | 9.96178   | 93.99097  | 9.89353            | 94.54770           |                   | 13.85      | 0.00                | 0                | 0             |
| <b>Total R2040 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>24,934</b> |
| R2040                     | On | 01/11/2018 | Bond Future | 9.07   | Put        |           |           | 6,253.60000        | 6.25360            | 6,738,970         | 11.07      | 0.00                | 0                | 0             |
| R2040                     | On | 01/11/2018 | Bond Future | 9.20   | Put        |           |           | 5,200.40000        | 5.20040            | 5,656,800         | 11.16      | 0.00                | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2040                     | On | 01/11/2018 | Bond Future | 9.20   | Call       |           |           | 348.79000          | 0.34879            | 267,080           | 11.16      | 0.00        | 0                | 3,540         |
| R2040                     | On | 01/11/2018 | Bond Future | 9.80   | Put        |           |           | 1,807.69000        | 1.80769            | 2,050,540         | 12.43      | 0.00        | 0                | 0             |
| R2040                     | On | 01/11/2018 | Bond Future | 9.80   | Call       |           |           | 2,198.49000        | 2.19849            | 1,903,230         | 12.43      | 0.00        | 0                | 3,540         |
| R2040                     | On | 01/11/2018 | Bond Future | 9.10   | Put        |           |           | 6,003.28000        | 6.00328            | 6,482,690         | 11.09      | 0.00        | 0                | 0             |
| R2040                     | On | 01/11/2018 | Bond Future | 9.09   | Call       |           |           | 222.52000          | 0.22252            | 165,860           | 11.08      | 0.00        | 0                | 0             |
| R2040                     | On | 01/11/2018 | Bond Future | 9.09   | Put        |           |           | 6,086.24000        | 6.08624            | 6,567,690         | 11.08      | 0.00        | 0                | 0             |
| R2040                     | On | 01/11/2018 | Bond Future | 9.07   | Call       |           |           | 204.09000          | 0.20409            | 151,350           | 11.07      | 0.00        | 0                | 0             |
| R2040                     | On | 01/11/2018 | Bond Future | 9.10   | Call       |           |           | 232.25000          | 0.23225            | 173,550           | 11.09      | 0.00        | 0                | 2,950         |
| R2040                     | On | 01/11/2018 | Bond Future | 8.50   | Put        |           |           | 11,594.16000       | 11.59416           | 12,128,360        | 11.02      | 0.00        | 0                | 0             |
| R2040                     | On | 01/11/2018 | Bond Future | 8.50   | Call       |           |           | 10.75000           | 0.01075            | 6,840             | 11.02      | 0.00        | 0                | 2,950         |
| R2040                     | On | 01/11/2018 | Bond Future | 9.08   | Call       |           |           | 213.11000          | 0.21311            | 158,440           | 11.07      | 0.00        | 0                | 0             |
| R2040                     | On | 01/11/2018 | Bond Future | 9.08   | Put        |           |           | 6,169.65000        | 6.16965            | 6,653,090         | 11.07      | 0.00        | 0                | 0             |
| R2040                     | On | 07/02/2019 | Bond Future | 9.13   | Put        |           |           | 7,206.85000        | 7.20685            | 7,618,720         | 12.95      | 0.00        | 0                | 0             |
| R2040                     | On | 07/02/2019 | Bond Future | 9.11   | Call       |           |           | 1,075.78000        | 1.07578            | 943,890           | 12.91      | 0.00        | 0                | 0             |
| R2040                     | On | 07/02/2019 | Bond Future | 9.11   | Put        |           |           | 7,343.52000        | 7.34352            | 7,759,550         | 12.91      | 0.00        | 0                | 0             |
| R2040                     | On | 07/02/2019 | Bond Future | 9.12   | Call       |           |           | 1,099.13000        | 1.09913            | 965,170           | 12.93      | 0.00        | 0                | 0             |
| R2040                     | On | 07/02/2019 | Bond Future | 9.12   | Put        |           |           | 7,274.86000        | 7.27486            | 7,688,820         | 12.93      | 0.00        | 0                | 0             |
| R2040                     | On | 07/02/2019 | Bond Future | 9.13   | Call       |           |           | 1,122.99000        | 1.12299            | 986,940           | 12.95      | 0.00        | 0                | 0             |
| R2040                     | On | 02/05/2019 | Bond Future | 9.89   | Put        |           |           | 4,273.43000        | 4.27343            | 4,537,070         | 13.73      | 0.00        | 0                | 0             |
| R2040                     | On | 02/05/2019 | Bond Future | 9.90   | Call       |           |           | 4,287.07000        | 4.28707            | 3,992,250         | 13.74      | 0.00        | 0                | 0             |
| R2040                     | On | 02/05/2019 | Bond Future | 9.90   | Put        |           |           | 4,234.06000        | 4.23406            | 4,495,970         | 13.74      | 0.00        | 0                | 0             |
| R2040                     | On | 02/05/2019 | Bond Future | 9.88   | Call       |           |           | 4,202.11000        | 4.20211            | 3,910,740         | 13.72      | 0.00        | 0                | 0             |
| R2040                     | On | 02/05/2019 | Bond Future | 9.88   | Put        |           |           | 4,313.12000        | 4.31312            | 4,578,480         | 13.72      | 0.00        | 0                | 0             |
| R2040                     | On | 02/05/2019 | Bond Future | 9.89   | Call       |           |           | 4,244.49000        | 4.24449            | 3,951,400         | 13.73      | 0.00        | 0                | 0             |
| <b>Total R2040 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>12,980</b> |
| <b>Total For R2040</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>37,914</b> |
| R2044                     | On | 01/11/2018 | Bond Future |        |            | 9.84089   | 92.20045  | 9.78173            | 92.70412           |                   | 13.37      | 0.00        | 0                | 38,549        |
| R2044                     | On | 07/02/2019 | Bond Future |        |            | 9.91353   | 89.59490  | 9.85247            | 90.10772           |                   | 15.03      | 0.00        | 0                | 108           |
| R2044                     | On | 02/05/2019 | Bond Future |        |            | 9.97934   | 91.08284  | 9.91657            | 91.60386           |                   | 14.56      | 0.00        | 0                | 0             |
| <b>Total R2044 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>38,657</b> |
| R2044                     | On | 01/11/2018 | Bond Future | 9.14   | Call       |           |           | 248.91000          | 0.24891            | 190,620           | 11.67      | 0.00        | 0                | 0             |
| R2044                     | On | 01/11/2018 | Bond Future | 9.14   | Put        |           |           | 6,031.05000        | 6.03105            | 6,476,430         | 11.67      | 0.00        | 0                | 0             |
| R2044                     | On | 01/11/2018 | Bond Future | 9.12   | Call       |           |           | 228.53000          | 0.22853            | 174,180           | 11.66      | 0.00        | 0                | 0             |
| R2044                     | On | 01/11/2018 | Bond Future | 9.12   | Put        |           |           | 6,200.71000        | 6.20071            | 6,650,030         | 11.66      | 0.00        | 0                | 0             |
| R2044                     | On | 01/11/2018 | Bond Future | 9.13   | Call       |           |           | 238.59000          | 0.23859            | 182,290           | 11.66      | 0.00        | 0                | 0             |
| R2044                     | On | 01/11/2018 | Bond Future | 9.13   | Put        |           |           | 6,115.67000        | 6.11567            | 6,563,040         | 11.66      | 0.00        | 0                | 0             |
| R2044                     | On | 07/02/2019 | Bond Future | 9.16   | Put        |           |           | 7,340.35000        | 7.34035            | 7,723,340         | 13.67      | 0.00        | 0                | 0             |
| R2044                     | On | 07/02/2019 | Bond Future | 9.17   | Call       |           |           | 1,186.59000        | 1.18659            | 1,054,780         | 13.69      | 0.00        | 0                | 0             |
| R2044                     | On | 07/02/2019 | Bond Future | 9.17   | Put        |           |           | 7,271.06000        | 7.27106            | 7,652,070         | 13.69      | 0.00        | 0                | 0             |
| R2044                     | On | 07/02/2019 | Bond Future | 9.18   | Call       |           |           | 1,211.64000        | 1.21164            | 1,077,850         | 13.71      | 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 | 07/02/2019 | Bond Future | 9.18   | Put        |           |           | 7,202.05000        | 7.20205            | 7,581,080         | 13.71      | 0.00        | 0                | 0             |
| R2044                     | On | 07/02/2019 | Bond Future | 9.16   | Call       |           |           | 1,161.67000        | 1.16167            | 1,031,840         | 13.67      | 0.00        | 0                | 0             |
| R2044                     | On | 02/05/2019 | Bond Future | 9.90   | Put        |           |           | 4,412.52000        | 4.41252            | 4,659,550         | 14.44      | 0.00        | 0                | 0             |
| R2044                     | On | 02/05/2019 | Bond Future | 9.91   | Call       |           |           | 4,317.24000        | 4.31724            | 4,041,630         | 14.46      | 0.00        | 0                | 0             |
| R2044                     | On | 02/05/2019 | Bond Future | 9.91   | Put        |           |           | 4,372.07000        | 4.37207            | 4,617,480         | 14.46      | 0.00        | 0                | 0             |
| R2044                     | On | 02/05/2019 | Bond Future | 9.92   | Call       |           |           | 4,360.23000        | 4.36023            | 4,083,020         | 14.47      | 0.00        | 0                | 0             |
| R2044                     | On | 02/05/2019 | Bond Future | 9.92   | Put        |           |           | 4,331.63000        | 4.33163            | 4,575,440         | 14.47      | 0.00        | 0                | 0             |
| R2044                     | On | 02/05/2019 | Bond Future | 9.90   | Call       |           |           | 4,274.12000        | 4.27412            | 4,000,130         | 14.44      | 0.00        | 0                | 0             |
| <b>Total R2044 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2044</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>38,657</b> |
| R2048                     | On | 01/11/2018 | Bond Future |        |            | 9.82174   | 91.33960  | 9.76773            | 91.81224           |                   | 13.83      | 0.00        | 0                | 97,089        |
| R2048                     | On | 07/02/2019 | Bond Future |        |            | 9.89564   | 93.10278  | 9.83988            | 93.58401           |                   | 14.82      | 0.00        | 0                | 0             |
| R2048                     | On | 02/05/2019 | Bond Future |        |            | 9.95605   | 90.21524  | 9.89878            | 90.70410           |                   | 15.08      | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>97,089</b> |
| R2048                     | On | 01/11/2018 | Bond Future | 9.03   | Put        |           |           | 7,080.21000        | 7.08021            | 7,514,260         | 11.99      | 0.00        | 0                | 0             |
| R2048                     | On | 01/11/2018 | Bond Future | 9.01   | Call       |           |           | 148.71000          | 0.14871            | 113,050           | 11.98      | 0.00        | 0                | 0             |
| R2048                     | On | 01/11/2018 | Bond Future | 9.01   | Put        |           |           | 7,265.72000        | 7.26572            | 7,702,700         | 11.98      | 0.00        | 0                | 0             |
| R2048                     | On | 01/11/2018 | Bond Future | 9.02   | Call       |           |           | 155.89000          | 0.15589            | 118,790           | 11.99      | 0.00        | 0                | 0             |
| R2048                     | On | 01/11/2018 | Bond Future | 9.02   | Put        |           |           | 7,172.71000        | 7.17271            | 7,608,250         | 11.99      | 0.00        | 0                | 0             |
| R2048                     | On | 01/11/2018 | Bond Future | 9.03   | Call       |           |           | 163.41000          | 0.16341            | 124,820           | 11.99      | 0.00        | 0                | 0             |
| R2048                     | On | 07/02/2019 | Bond Future | 9.06   | Call       |           |           | 965.96000          | 0.96596            | 860,260           | 13.28      | 0.00        | 0                | 0             |
| R2048                     | On | 07/02/2019 | Bond Future | 9.06   | Put        |           |           | 8,201.67000        | 8.20167            | 8,577,200         | 13.28      | 0.00        | 0                | 0             |
| R2048                     | On | 07/02/2019 | Bond Future | 9.07   | Call       |           |           | 988.47000          | 0.98847            | 880,970           | 13.30      | 0.00        | 0                | 0             |
| R2048                     | On | 07/02/2019 | Bond Future | 9.07   | Put        |           |           | 8,125.06000        | 8.12506            | 8,498,790         | 13.30      | 0.00        | 0                | 0             |
| R2048                     | On | 07/02/2019 | Bond Future | 9.05   | Call       |           |           | 943.80000          | 0.94380            | 839,870           | 13.26      | 0.00        | 0                | 0             |
| R2048                     | On | 07/02/2019 | Bond Future | 9.05   | Put        |           |           | 8,278.80000        | 8.27880            | 8,656,100         | 13.26      | 0.00        | 0                | 0             |
| R2048                     | On | 02/05/2019 | Bond Future | 9.90   | Call       |           |           | 4,455.36000        | 4.45536            | 4,194,050         | 14.96      | 0.00        | 0                | 0             |
| R2048                     | On | 02/05/2019 | Bond Future | 9.90   | Put        |           |           | 4,444.90000        | 4.44490            | 4,672,450         | 14.96      | 0.00        | 0                | 0             |
| R2048                     | On | 02/05/2019 | Bond Future | 9.91   | Call       |           |           | 4,499.83000        | 4.49983            | 4,237,010         | 14.97      | 0.00        | 0                | 0             |
| R2048                     | On | 02/05/2019 | Bond Future | 9.91   | Put        |           |           | 4,403.69000        | 4.40369            | 4,629,730         | 14.97      | 0.00        | 0                | 0             |
| R2048                     | On | 02/05/2019 | Bond Future | 9.89   | Call       |           |           | 4,411.09000        | 4.41109            | 4,151,290         | 14.95      | 0.00        | 0                | 0             |
| R2048                     | On | 02/05/2019 | Bond Future | 9.89   | Put        |           |           | 4,486.46000        | 4.48646            | 4,715,520         | 14.95      | 0.00        | 0                | 0             |
| <b>Total R2048 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>97,089</b> |
| R207                      | On | 01/11/2018 | Bond Future |        |            | 7.64003   | 101.79404 | 7.56706            | 101.87553          |                   | 0.70       | 0.00        | 0                | 19,671        |
| R207                      | On | 07/02/2019 | Bond Future |        |            | 7.75079   | 100.11401 | 7.65635            | 100.19645          |                   | 0.76       | 0.00        | 0                | 0             |
| R207                      | On | 02/05/2019 | Bond Future |        |            | 7.93180   | 101.77687 | 7.80521            | 101.86034          |                   | 0.72       | 0.00        | 0                | 0             |
| <b>Total R207 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>19,671</b> |
| R207                      | On | 01/11/2018 | Bond Future | 6.75   | Call       |           |           | 6.24000            | 0.00624            | 3,850             | 1.15       | 0.00        | 0                | 0             |
| R207                      | On | 01/11/2018 | Bond Future | 6.75   | Put        |           |           | 925.19000          | 0.92519            | 1,004,290         | 1.15       | 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 | 01/11/2018 | Bond Future | 6.76   | Call       |           |           | 6.39000            | 0.00639            | 3,940             | 1.14       | 0.00        | 0                | 0             |
| R207                     | On | 01/11/2018 | Bond Future | 6.76   | Put        |           |           | 914.02000          | 0.91402            | 993,060           | 1.14       | 0.00        | 0                | 0             |
| R207                     | On | 01/11/2018 | Bond Future | 6.74   | Call       |           |           | 5.89000            | 0.00589            | 3,620             | 1.15       | 0.00        | 0                | 0             |
| R207                     | On | 01/11/2018 | Bond Future | 6.74   | Put        |           |           | 936.16000          | 0.93616            | 1,015,380         | 1.15       | 0.00        | 0                | 0             |
| R207                     | On | 07/02/2019 | Bond Future | 6.52   | Call       |           |           | 3.78000            | 0.00378            | 2,310             | 0.73       | 0.00        | 0                | 0             |
| R207                     | On | 07/02/2019 | Bond Future | 6.52   | Put        |           |           | 1,004.08000        | 1.00408            | 1,085,050         | 0.73       | 0.00        | 0                | 0             |
| R207                     | On | 07/02/2019 | Bond Future | 6.53   | Call       |           |           | 3.97000            | 0.00397            | 2,430             | 0.73       | 0.00        | 0                | 0             |
| R207                     | On | 07/02/2019 | Bond Future | 6.53   | Put        |           |           | 995.40000          | 0.99540            | 1,076,300         | 0.73       | 0.00        | 0                | 0             |
| R207                     | On | 07/02/2019 | Bond Future | 6.51   | Call       |           |           | 3.60000            | 0.00360            | 2,200             | 0.73       | 0.00        | 0                | 0             |
| R207                     | On | 07/02/2019 | Bond Future | 6.51   | Put        |           |           | 1,012.77000        | 1.01277            | 1,093,810         | 0.73       | 0.00        | 0                | 0             |
| R207                     | On | 02/05/2019 | Bond Future | 7.61   | Call       |           |           | 162.91000          | 0.16291            | 130,750           | 0.66       | 0.00        | 0                | 0             |
| R207                     | On | 02/05/2019 | Bond Future | 7.61   | Put        |           |           | 291.86000          | 0.29186            | 343,170           | 0.66       | 0.00        | 0                | 0             |
| R207                     | On | 02/05/2019 | Bond Future | 7.62   | Call       |           |           | 166.27000          | 0.16627            | 133,700           | 0.66       | 0.00        | 0                | 0             |
| R207                     | On | 02/05/2019 | Bond Future | 7.62   | Put        |           |           | 288.60000          | 0.28860            | 339,500           | 0.66       | 0.00        | 0                | 0             |
| R207                     | On | 02/05/2019 | Bond Future | 7.63   | Call       |           |           | 169.67000          | 0.16967            | 136,680           | 0.67       | 0.00        | 0                | 0             |
| R207                     | On | 02/05/2019 | Bond Future | 7.63   | Put        |           |           | 285.39000          | 0.28539            | 335,870           | 0.67       | 0.00        | 0                | 0             |
| <b>Total R207 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>19,671</b> |
| R208                     | On | 01/11/2018 | Bond Future |        |            | 7.93422   | 98.13470  | 7.86634            | 98.27822           |                   | 1.94       | 0.00        | 0                | 29,489        |
| R208                     | On | 07/02/2019 | Bond Future |        |            | 8.03087   | 100.02898 | 7.95398            | 100.17467          |                   | 2.23       | 0.00        | 0                | 0             |
| R208                     | On | 02/05/2019 | Bond Future |        |            | 8.12822   | 98.29088  | 8.04146            | 98.43867           |                   | 2.24       | 0.00        | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>29,489</b> |
| R208                     | On | 01/11/2018 | Bond Future | 7.10   | Put        |           |           | 1,656.05000        | 1.65605            | 1,793,630         | 2.29       | 0.00        | 0                | 0             |
| R208                     | On | 01/11/2018 | Bond Future | 7.11   | Call       |           |           | 17.67000           | 0.01767            | 11,570            | 2.28       | 0.00        | 0                | 0             |
| R208                     | On | 01/11/2018 | Bond Future | 7.11   | Put        |           |           | 1,634.92000        | 1.63492            | 1,772,340         | 2.28       | 0.00        | 0                | 0             |
| R208                     | On | 01/11/2018 | Bond Future | 7.12   | Call       |           |           | 18.20000           | 0.01820            | 11,920            | 2.27       | 0.00        | 0                | 0             |
| R208                     | On | 01/11/2018 | Bond Future | 7.12   | Put        |           |           | 1,613.85000        | 1.61385            | 1,751,090         | 2.27       | 0.00        | 0                | 0             |
| R208                     | On | 01/11/2018 | Bond Future | 7.10   | Call       |           |           | 17.19000           | 0.01719            | 11,250            | 2.29       | 0.00        | 0                | 0             |
| R208                     | On | 07/02/2019 | Bond Future | 7.07   | Call       |           |           | 46.07000           | 0.04607            | 34,690            | 1.81       | 0.00        | 0                | 0             |
| R208                     | On | 07/02/2019 | Bond Future | 7.07   | Put        |           |           | 1,741.19000        | 1.74119            | 1,875,500         | 1.81       | 0.00        | 0                | 0             |
| R208                     | On | 07/02/2019 | Bond Future | 7.08   | Call       |           |           | 47.68000           | 0.04768            | 35,960            | 1.81       | 0.00        | 0                | 0             |
| R208                     | On | 07/02/2019 | Bond Future | 7.08   | Put        |           |           | 1,723.42000        | 1.72342            | 1,857,390         | 1.81       | 0.00        | 0                | 0             |
| R208                     | On | 07/02/2019 | Bond Future | 7.06   | Call       |           |           | 44.51000           | 0.04451            | 33,460            | 1.81       | 0.00        | 0                | 0             |
| R208                     | On | 07/02/2019 | Bond Future | 7.06   | Put        |           |           | 1,759.02000        | 1.75902            | 1,893,660         | 1.81       | 0.00        | 0                | 0             |
| R208                     | On | 02/05/2019 | Bond Future | 8.03   | Call       |           |           | 682.65000          | 0.68265            | 610,010           | 2.14       | 0.00        | 0                | 0             |
| R208                     | On | 02/05/2019 | Bond Future | 8.03   | Put        |           |           | 702.19000          | 0.70219            | 777,340           | 2.14       | 0.00        | 0                | 0             |
| R208                     | On | 02/05/2019 | Bond Future | 8.04   | Call       |           |           | 692.68000          | 0.69268            | 619,450           | 2.15       | 0.00        | 0                | 0             |
| R208                     | On | 02/05/2019 | Bond Future | 8.04   | Put        |           |           | 695.17000          | 0.69517            | 769,730           | 2.15       | 0.00        | 0                | 0             |
| R208                     | On | 02/05/2019 | Bond Future | 8.02   | Call       |           |           | 672.99000          | 0.67299            | 600,940           | 2.14       | 0.00        | 0                | 0             |
| R208                     | On | 02/05/2019 | Bond Future | 8.02   | Put        |           |           | 709.59000          | 0.70959            | 785,330           | 2.14       | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike  | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|--------------------------|----|------------|-------------|---------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| <b>Total R208 Option</b> |    |            |             |         |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For R208</b>    |    |            |             |         |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>29,489</b>  |
| R209                     | On | 01/11/2018 | Bond Future |         |            | 9.65047   | 72.22382  | 9.59132            | 72.61249           |                   | 13.31      | 25,422,784.64        | 352              | 127,513        |
| R209                     | On | 07/02/2019 | Bond Future |         |            | 9.72163   | 73.61796  | 9.66064            | 74.01363           |                   | 14.18      | 0.00                 | 0                | 340            |
| R209                     | On | 02/05/2019 | Bond Future |         |            | 9.78342   | 71.69294  | 9.72077            | 72.09489           |                   | 14.41      | 0.00                 | 0                | 0              |
| <b>Total R209 Future</b> |    |            |             |         |            |           |           |                    |                    |                   |            | <b>25,422,784.64</b> | <b>352</b>       | <b>127,853</b> |
| R209                     | On | 01/11/2018 | Bond Future | 1016.00 | Call       |           |           | 71,724.62000       | 71.72462           | 71,335,950        | 15.52      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 1016.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 15.52      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 1016.01 | Call       |           |           | 71,724.62000       | 71.72462           | 71,335,950        | 15.52      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 1016.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 15.52      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 1015.99 | Call       |           |           | 71,724.61000       | 71.72461           | 71,335,940        | 15.52      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 1015.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 15.52      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.94    | Call       |           |           | 3,001.06000        | 3.00106            | 2,717,000         | 13.61      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.94    | Put        |           |           | 753.92000          | 0.75392            | 858,530           | 13.61      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.34    | Put        |           |           | 2,542.45000        | 2.54245            | 2,794,750         | 12.58      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.34    | Call       |           |           | 855.94000          | 0.85594            | 719,570           | 12.58      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 8.89    | Put        |           |           | 5,022.24000        | 5.02224            | 5,371,180         | 11.76      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 8.89    | Call       |           |           | 168.24000          | 0.16824            | 128,510           | 11.76      | 0.00                 | 0                | 2,000          |
| R209                     | On | 01/11/2018 | Bond Future | 9.97    | Call       |           |           | 3,139.06000        | 3.13906            | 2,849,250         | 13.66      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.97    | Put        |           |           | 703.45000          | 0.70345            | 802,310           | 13.66      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 10.57   | Call       |           |           | 6,225.11000        | 6.22511            | 5,864,510         | 15.08      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 10.57   | Put        |           |           | 174.27000          | 0.17427            | 202,340           | 15.08      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.98    | Call       |           |           | 3,185.52000        | 3.18552            | 2,893,830         | 13.68      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.98    | Put        |           |           | 687.25000          | 0.68725            | 784,230           | 13.68      | 0.00                 | 0                | 2,000          |
| R209                     | On | 01/11/2018 | Bond Future | 8.98    | Put        |           |           | 4,446.18000        | 4.44618            | 4,781,510         | 11.82      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 8.98    | Call       |           |           | 241.33000          | 0.24133            | 187,990           | 11.82      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 10.00   | Put        |           |           | 655.80000          | 0.65580            | 749,110           | 13.71      | 0.00                 | 0                | 5,850          |
| R209                     | On | 01/11/2018 | Bond Future | 10.00   | Call       |           |           | 3,279.12000        | 3.27912            | 2,983,760         | 13.71      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.84    | Call       |           |           | 2,558.58000        | 2.55858            | 2,295,220         | 13.45      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.84    | Put        |           |           | 945.17000          | 0.94517            | 1,070,480         | 13.45      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 8.99    | Put        |           |           | 4,383.99000        | 4.38399            | 4,717,640         | 11.82      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 8.99    | Call       |           |           | 250.78000          | 0.25078            | 195,760           | 11.82      | 0.00                 | 0                | 760            |
| R209                     | On | 01/11/2018 | Bond Future | 9.64    | Put        |           |           | 1,447.95000        | 1.44795            | 1,620,810         | 13.14      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.64    | Call       |           |           | 1,768.05000        | 1.76805            | 1,552,240         | 13.14      | 0.00                 | 0                | 2,000          |
| R209                     | On | 01/11/2018 | Bond Future | 9.47    | Call       |           |           | 1,210.26000        | 1.21026            | 1,039,010         | 12.86      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.47    | Put        |           |           | 2,017.23000        | 2.01723            | 2,234,650         | 12.86      | 0.00                 | 0                | 760            |
| R209                     | On | 01/11/2018 | Bond Future | 9.82    | Call       |           |           | 2,473.52000        | 2.47352            | 2,214,560         | 13.42      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.82    | Put        |           |           | 987.88000          | 0.98788            | 1,117,590         | 13.42      | 0.00                 | 0                | 760            |
| R209                     | On | 01/11/2018 | Bond Future | 9.49    | Call       |           |           | 1,271.22000        | 1.27122            | 1,094,590         | 12.91      | 0.00                 | 0                | 0              |
| R209                     | On | 01/11/2018 | Bond Future | 9.49    | Put        |           |           | 1,944.24000        | 1.94424            | 2,156,280         | 12.91      | 0.00                 | 0                | 0              |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R209                     | On | 07/02/2019 | Bond Future | 8.97   | Call       |           |           | 930.95000          | 0.93095            | 828,900           | 13.01      | 0.00                 | 0                | 0              |
| R209                     | On | 07/02/2019 | Bond Future | 8.97   | Put        |           |           | 5,644.45000        | 5.64445            | 5,938,070         | 13.01      | 0.00                 | 0                | 0              |
| R209                     | On | 07/02/2019 | Bond Future | 8.95   | Call       |           |           | 893.52000          | 0.89352            | 794,430           | 12.97      | 0.00                 | 0                | 0              |
| R209                     | On | 07/02/2019 | Bond Future | 8.95   | Put        |           |           | 5,750.16000        | 5.75016            | 6,046,740         | 12.97      | 0.00                 | 0                | 0              |
| R209                     | On | 07/02/2019 | Bond Future | 10.20  | Call       |           |           | 4,873.85000        | 4.87385            | 4,592,990         | 14.87      | 0.00                 | 0                | 0              |
| R209                     | On | 07/02/2019 | Bond Future | 9.04   | Call       |           |           | 1,069.16000        | 1.06916            | 956,590           | 13.13      | 0.00                 | 0                | 4,000          |
| R209                     | On | 07/02/2019 | Bond Future | 10.20  | Put        |           |           | 1,483.50000        | 1.48350            | 1,598,310         | 14.87      | 0.00                 | 0                | 4,000          |
| R209                     | On | 07/02/2019 | Bond Future | 9.54   | Put        |           |           | 3,174.33000        | 3.17433            | 3,379,080         | 13.92      | 0.00                 | 0                | 0              |
| R209                     | On | 07/02/2019 | Bond Future | 9.54   | Call       |           |           | 2,382.14000        | 2.38214            | 2,191,220         | 13.92      | 0.00                 | 0                | 4,000          |
| R209                     | On | 07/02/2019 | Bond Future | 8.96   | Call       |           |           | 912.11000          | 0.91211            | 811,550           | 12.99      | 0.00                 | 0                | 0              |
| R209                     | On | 07/02/2019 | Bond Future | 8.96   | Put        |           |           | 5,697.13000        | 5.69713            | 5,992,240         | 12.99      | 0.00                 | 0                | 0              |
| R209                     | On | 07/02/2019 | Bond Future | 9.04   | Put        |           |           | 5,284.73000        | 5.28473            | 5,567,830         | 13.13      | 0.00                 | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.70   | Call       |           |           | 3,329.84000        | 3.32984            | 3,118,870         | 14.35      | 0.00                 | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.70   | Put        |           |           | 3,463.84000        | 3.46384            | 3,654,820         | 14.35      | 0.00                 | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.68   | Call       |           |           | 3,263.72000        | 3.26372            | 3,055,220         | 14.33      | 0.00                 | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.68   | Put        |           |           | 3,527.09000        | 3.52709            | 3,720,540         | 14.33      | 0.00                 | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.69   | Call       |           |           | 3,296.70000        | 3.29670            | 3,086,960         | 14.34      | 0.00                 | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.69   | Put        |           |           | 3,495.34000        | 3.49534            | 3,687,550         | 14.34      | 0.00                 | 0                | 0              |
| <b>Total R209 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>26,130</b>  |
| <b>Total For R209</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>25,422,784.64</b> | <b>352</b>       | <b>153,983</b> |
| R210                     | On | 01/11/2018 | Bond Future |        |            | 184.20135 | 184.20135 | 184.20665          | 184.20665          |                   |            | 0.00                 | 0                | 2,414          |
| R210                     | On | 07/02/2019 | Bond Future |        |            | 187.79400 | 187.79400 | 187.79818          | 187.79818          |                   |            | 0.00                 | 0                | 0              |
| R210                     | On | 02/05/2019 | Bond Future |        |            | 188.39287 | 188.39287 | 188.39641          | 188.39641          |                   |            | 0.00                 | 0                | 0              |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,414</b>   |
| <b>Total For R210</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,414</b>   |
| R212                     | On | 01/11/2018 | Bond Future |        |            | 155.54333 | 155.54333 | 155.55249          | 155.55249          |                   |            | 0.00                 | 0                | 3,476          |
| R212                     | On | 07/02/2019 | Bond Future |        |            | 156.42206 | 156.42206 | 156.43024          | 156.43024          |                   |            | 0.00                 | 0                | 0              |
| R212                     | On | 02/05/2019 | Bond Future |        |            | 159.04880 | 159.04880 | 159.05661          | 159.05661          |                   |            | 0.00                 | 0                | 0              |
| <b>Total R212 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>3,476</b>   |
| <b>Total For R212</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>3,476</b>   |
| R213                     | On | 01/11/2018 | Bond Future |        |            | 9.46107   | 83.59677  | 9.40711            | 83.93751           |                   | 10.85      | 0.00                 | 0                | 32,893         |
| R213                     | On | 07/02/2019 | Bond Future |        |            | 9.54236   | 85.21048  | 9.48643            | 85.55731           |                   | 11.45      | 0.00                 | 0                | 112            |
| R213                     | On | 02/05/2019 | Bond Future |        |            | 9.60933   | 83.07871  | 9.55166            | 83.43103           |                   | 11.67      | 0.00                 | 0                | 0              |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>33,005</b>  |
| R213                     | On | 01/11/2018 | Bond Future | 8.65   | Call       |           |           | 127.25000          | 0.12725            | 98,130            | 9.71       | 0.00                 | 0                | 0              |
| R213                     | On | 01/11/2018 | Bond Future | 8.65   | Put        |           |           | 5,115.96000        | 5.11596            | 5,427,580         | 9.71       | 0.00                 | 0                | 0              |
| R213                     | On | 01/11/2018 | Bond Future | 8.66   | Call       |           |           | 132.80000          | 0.13280            | 102,630           | 9.71       | 0.00                 | 0                | 0              |
| R213                     | On | 01/11/2018 | Bond Future | 8.66   | Put        |           |           | 5,053.01000        | 5.05301            | 5,363,580         | 9.71       | 0.00                 | 0                | 0              |
| R213                     | On | 01/11/2018 | Bond Future | 8.64   | Call       |           |           | 121.89000          | 0.12189            | 93,800            | 9.71       | 0.00                 | 0                | 0              |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R213                     | On | 01/11/2018 | Bond Future | 8.64   | Put        |           |           | 5,179.17000        | 5.17917            | 5,491,820         | 9.71       | 0.00                 | 0                | 0              |
| R213                     | On | 07/02/2019 | Bond Future | 8.69   | Call       |           |           | 687.40000          | 0.68740            | 612,300           | 10.43      | 0.00                 | 0                | 0              |
| R213                     | On | 07/02/2019 | Bond Future | 8.69   | Put        |           |           | 5,847.97000        | 5.84797            | 6,119,700         | 10.43      | 0.00                 | 0                | 0              |
| R213                     | On | 07/02/2019 | Bond Future | 8.70   | Call       |           |           | 702.86000          | 0.70286            | 626,530           | 10.45      | 0.00                 | 0                | 0              |
| R213                     | On | 07/02/2019 | Bond Future | 8.70   | Put        |           |           | 5,795.98000        | 5.79598            | 6,066,480         | 10.45      | 0.00                 | 0                | 0              |
| R213                     | On | 07/02/2019 | Bond Future | 8.68   | Call       |           |           | 672.32000          | 0.67232            | 598,440           | 10.42      | 0.00                 | 0                | 0              |
| R213                     | On | 07/02/2019 | Bond Future | 8.68   | Put        |           |           | 5,900.41000        | 5.90041            | 6,173,360         | 10.42      | 0.00                 | 0                | 0              |
| R213                     | On | 02/05/2019 | Bond Future | 9.49   | Call       |           |           | 2,932.44000        | 2.93244            | 2,753,420         | 11.37      | 0.00                 | 0                | 0              |
| R213                     | On | 02/05/2019 | Bond Future | 9.49   | Put        |           |           | 3,311.41000        | 3.31141            | 3,484,710         | 11.37      | 0.00                 | 0                | 0              |
| R213                     | On | 02/05/2019 | Bond Future | 9.50   | Call       |           |           | 2,964.57000        | 2.96457            | 2,784,420         | 11.38      | 0.00                 | 0                | 0              |
| R213                     | On | 02/05/2019 | Bond Future | 9.50   | Put        |           |           | 3,281.92000        | 3.28192            | 3,454,090         | 11.38      | 0.00                 | 0                | 0              |
| R213                     | On | 02/05/2019 | Bond Future | 9.48   | Call       |           |           | 2,900.74000        | 2.90074            | 2,722,860         | 11.36      | 0.00                 | 0                | 0              |
| R213                     | On | 02/05/2019 | Bond Future | 9.48   | Put        |           |           | 3,341.40000        | 3.34140            | 3,515,840         | 11.36      | 0.00                 | 0                | 0              |
| <b>Total R213 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For R213</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>33,005</b>  |
| R214                     | On | 01/11/2018 | Bond Future |        |            | 9.79632   | 71.51839  | 9.73722            | 71.92334           |                   | 14.20      | 0.00                 | 0                | 28,493         |
| R214                     | On | 07/02/2019 | Bond Future |        |            | 9.86946   | 72.89901  | 9.80852            | 73.31128           |                   | 15.16      | 0.00                 | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future |        |            | 9.92929   | 70.81599  | 9.86674            | 71.23491           |                   | 15.38      | 0.00                 | 0                | 0              |
| <b>Total R214 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>28,493</b>  |
| R214                     | On | 01/11/2018 | Bond Future | 8.99   | Call       |           |           | 147.27000          | 0.14727            | 111,640           | 12.47      | 0.00                 | 0                | 0              |
| R214                     | On | 01/11/2018 | Bond Future | 8.99   | Put        |           |           | 5,605.24000        | 5.60524            | 5,974,560         | 12.47      | 0.00                 | 0                | 0              |
| R214                     | On | 01/11/2018 | Bond Future | 9.00   | Call       |           |           | 153.79000          | 0.15379            | 116,850           | 12.48      | 0.00                 | 0                | 0              |
| R214                     | On | 01/11/2018 | Bond Future | 9.00   | Put        |           |           | 5,534.36000        | 5.53436            | 5,902,370         | 12.48      | 0.00                 | 0                | 0              |
| R214                     | On | 01/11/2018 | Bond Future | 8.98   | Call       |           |           | 140.93000          | 0.14093            | 106,580           | 12.47      | 0.00                 | 0                | 0              |
| R214                     | On | 01/11/2018 | Bond Future | 8.98   | Put        |           |           | 5,676.41000        | 5.67641            | 6,047,010         | 12.47      | 0.00                 | 0                | 0              |
| R214                     | On | 07/02/2019 | Bond Future | 9.04   | Call       |           |           | 821.26000          | 0.82126            | 726,990           | 13.57      | 0.00                 | 0                | 0              |
| R214                     | On | 07/02/2019 | Bond Future | 9.04   | Put        |           |           | 6,370.76000        | 6.37076            | 6,688,760         | 13.57      | 0.00                 | 0                | 0              |
| R214                     | On | 07/02/2019 | Bond Future | 9.05   | Call       |           |           | 839.47000          | 0.83947            | 743,680           | 13.59      | 0.00                 | 0                | 0              |
| R214                     | On | 07/02/2019 | Bond Future | 9.05   | Put        |           |           | 6,312.37000        | 6.31237            | 6,628,850         | 13.59      | 0.00                 | 0                | 0              |
| R214                     | On | 07/02/2019 | Bond Future | 9.03   | Call       |           |           | 803.45000          | 0.80345            | 710,690           | 13.55      | 0.00                 | 0                | 0              |
| R214                     | On | 07/02/2019 | Bond Future | 9.03   | Put        |           |           | 6,429.67000        | 6.42967            | 6,749,180         | 13.55      | 0.00                 | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future | 9.86   | Call       |           |           | 3,532.42000        | 3.53242            | 3,310,120         | 15.21      | 0.00                 | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future | 9.86   | Put        |           |           | 3,577.80000        | 3.57780            | 3,774,420         | 15.21      | 0.00                 | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future | 9.87   | Call       |           |           | 3,567.16000        | 3.56716            | 3,343,590         | 15.22      | 0.00                 | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future | 9.87   | Put        |           |           | 3,545.23000        | 3.54523            | 3,740,580         | 15.22      | 0.00                 | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future | 9.85   | Call       |           |           | 3,497.83000        | 3.49783            | 3,276,810         | 15.20      | 0.00                 | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future | 9.85   | Put        |           |           | 3,610.63000        | 3.61063            | 3,808,530         | 15.20      | 0.00                 | 0                | 0              |
| <b>Total R214 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For R214</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>28,493</b>  |
| <b>Total for Bond</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>34,265,428.38</b> | <b>434</b>       | <b>853,976</b> |

| Contract Details                       | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| ES23 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES23 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES23</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES23A On 25/01/2023 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES23A Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES23A</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES26 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES26 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES26</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES26A On 02/04/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES26A Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES26A</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES33 On 15/09/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES33A On 15/09/2033 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33A Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33A</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES42 On 25/04/2042 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES42 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES42</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2025 On 31/01/2025 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2025 Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2025</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2033 On 14/08/2015 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| I2033 On 28/02/2033 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2033 Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2033</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2038 On 31/01/2038 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2038</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2046 On 31/03/2046 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                        | 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 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>      |
| 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>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For R204</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>      |
| <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             |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total R209/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 01/11/2018 GOVI                 |        |            | 618.42200 | 618.42200 | 621.17900          | 621.17900          |                   |            |  | 0.00        | 0                | 465           |
| GOVI On 07/02/2019 GOVI                 |        |            | 630.36000 | 630.36000 | 633.16800          | 633.16800          |                   |            |  | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI                 |        |            | 640.83400 | 640.83400 | 643.68700          | 643.68700          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>465</b>    |
| GOVI On 01/11/2018 GOVI                 | 653.50 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 01/11/2018 GOVI                 | 653.50 | Put        |           |           | 323,210.00000      | 32.32100           | 350,780,000       |            |  | 0.00        | 0                | 0             |
| GOVI On 01/11/2018 GOVI                 | 653.51 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 01/11/2018 GOVI                 | 653.51 | Put        |           |           | 323,310.00000      | 32.33100           | 350,880,000       |            |  | 0.00        | 0                | 0             |
| GOVI On 01/11/2018 GOVI                 | 653.49 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 01/11/2018 GOVI                 | 653.49 | Put        |           |           | 323,110.00000      | 32.31100           | 350,680,000       |            |  | 0.00        | 0                | 0             |
| GOVI On 07/02/2019 GOVI                 | 666.51 | Put        |           |           | 333,420.00000      | 33.34200           | 361,500,000       |            |  | 0.00        | 0                | 0             |
| GOVI On 07/02/2019 GOVI                 | 666.52 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 07/02/2019 GOVI                 | 666.52 | Put        |           |           | 333,520.00000      | 33.35200           | 361,600,000       |            |  | 0.00        | 0                | 0             |
| GOVI On 07/02/2019 GOVI                 | 666.53 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |



| Contract Details                   | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GOVI On 07/02/2019 GOVI            | 666.53 | Put        |           |           | 333,620.00000      | 33.36200           | 361,700,000       |            | 0.00        | 0                | 0             |
| GOVI On 07/02/2019 GOVI            | 666.51 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI            | 647.86 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI            | 647.86 | Put        |           |           | 41,730.00000       | 4.17300            | 70,260,000        |            | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI            | 647.87 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI            | 647.87 | Put        |           |           | 41,830.00000       | 4.18300            | 70,360,000        |            | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI            | 647.88 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI            | 647.88 | Put        |           |           | 41,930.00000       | 4.19300            | 70,460,000        |            | 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>465</b>    |
| <b>Total for GOVI</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>465</b>    |
| AL37 On 01/11/2018 Index Future    |        |            | 591.78500 | 591.78500 | 593.19600          | 593.19600          |                   |            | 0.00        | 0                | 0             |
| AL37 On 07/02/2019 Index Future    |        |            | 603.20900 | 603.20900 | 604.64500          | 604.64500          |                   |            | 0.00        | 0                | 0             |
| AL37 On 02/05/2019 Index Future    |        |            | 613.23100 | 613.23100 | 614.69000          | 614.69000          |                   |            | 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 01/11/2018 Index Future    |        |            | 687.02600 | 687.02600 | 689.45000          | 689.45000          |                   |            | 0.00        | 0                | 0             |
| AL7T On 07/02/2019 Index Future    |        |            | 700.28900 | 700.28900 | 702.75700          | 702.75700          |                   |            | 0.00        | 0                | 0             |
| AL7T On 02/05/2019 Index Future    |        |            | 711.92400 | 711.92400 | 714.43200          | 714.43200          |                   |            | 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 01/11/2018 Index Future    |        |            | 623.42900 | 623.42900 | 626.06200          | 626.06200          |                   |            | 0.00        | 0                | 863           |
| ALBI On 07/02/2019 Index Future    |        |            | 635.46400 | 635.46400 | 638.14600          | 638.14600          |                   |            | 0.00        | 0                | 0             |
| ALBI On 02/05/2019 Index Future    |        |            | 646.02200 | 646.02200 | 648.74800          | 648.74800          |                   |            | 0.00        | 0                | 0             |
| <b>Total ALBI Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>863</b>    |
| <b>Total For ALBI</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>863</b>    |
| IGOV On 01/11/2018 Index Future    |        |            | 253.04100 | 253.04100 | 253.03100          | 253.03100          |                   |            | 0.00        | 0                | 746           |
| IGOV On 07/02/2019 Index Future    |        |            | 257.97600 | 257.97600 | 257.96500          | 257.96500          |                   |            | 0.00        | 0                | 0             |
| IGOV On 02/05/2019 Index Future    |        |            | 262.30900 | 262.30900 | 262.29800          | 262.29800          |                   |            | 0.00        | 0                | 0             |
| <b>Total IGOV Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>746</b>    |
| <b>Total For IGOV</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>746</b>    |
| <b>Total for Index</b>             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,609</b>  |
| JIBAR F On 19/09/2018 Jibar Future |        |            | 7.07000   | 92.93000  | 7.07000            | 92.93000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F On 19/12/2018 Jibar Future |        |            | 7.01000   | 92.99000  | 7.01000            | 92.99000           |                   |            | 0.00        | 0                | 35,000        |
| JIBAR F On 20/03/2019 Jibar Future |        |            | 7.01000   | 92.99000  | 7.01000            | 92.99000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F On 19/06/2019 Jibar Future |        |            | 7.03000   | 92.97000  | 7.03000            | 92.97000           |                   |            | 0.00        | 0                | 0             |
| <b>Total Jibar Future</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>35,000</b> |
| <b>Total For JIBAR FUTURE</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>35,000</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 Jibar</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>35,000</b>        |
| 5Y STN On 21/12/2021 Interest Rate Swap |        |            | 98.11000  | 98.11000  | 97.91000           | 97.91000           |                   |            | 0.00                      | 0                 | 51                   |
| <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>34,265,428.38</b>      | <b>434</b>        | <b>891,101</b>       |
| AA05 On 22/03/2019 Spot Bond            |        |            | 8.07000   | 104.78285 | 8.07000            | 104.71529          |                   |            | 161,400,000,000.00        | 20,000,000        | 61,893,400           |
| <b>Total AA05 SPOT</b>                  |        |            |           |           |                    |                    |                   |            | <b>161,400,000,000.00</b> | <b>20,000,000</b> | <b>61,893,400</b>    |
| <b>Total For AA05</b>                   |        |            |           |           |                    |                    |                   |            | <b>161,400,000,000.00</b> | <b>20,000,000</b> | <b>61,893,400</b>    |
| AA06 On 15/04/2021 Spot Bond            |        |            |           | 100.00000 | 0.00000            | 100.25489          |                   |            | 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            |        |            | 9.61500   | 103.35314 | 9.61500            | 103.27362          |                   |            | 0.00                      | 0                 | 137,346,700          |
| <b>Total AA07 SPOT</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>137,346,700</b>   |
| <b>Total For AA07</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>137,346,700</b>   |
| AB01/R On 24/11/2020 Spot Bond          |        |            | 10.00000  | 109.67800 | 10.00000           | 109.59200          |                   |            | 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            | 100.44214          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total AB011 SPOT</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For AB011</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| AB013 On 21/11/2018 Spot Bond           |        |            | 7.81000   | 102.41627 | 7.81000            | 102.35166          |                   |            | 0.00                      | 0                 | 1,569,492,200        |
| <b>Total AB013 SPOT</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>1,569,492,200</b> |
| <b>Total For AB013</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>1,569,492,200</b> |
| AB014L On 19/11/2019 Spot Bond          |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total AB014U SPOT</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For AB014U</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| AB015L On 19/11/2019 Spot Bond          |        |            | 10.84000  | 103.11003 | 10.84000           | 103.02133          |                   |            | 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>             |

| Contract Details               | 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 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  | 99.96123  | 11.37000           | 99.87115           |                   |            |  | 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  | 100.00000 | 11.81000           | 99.90650           |                   |            |  | 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 | 26.26527  | 100.00000          | 26.09221           |                   |            |  | 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 | 20.09908  | 100.00000          | 19.96665           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB026U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB026U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB028L On 17/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB028U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB028U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB029L On 25/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB029U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB029U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB030L On 14/08/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB030U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                | 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 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  | 110.31800 | 10.00000           | 110.23200          |                   |                           | 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  |        |            | 4.89000   | 4.89000   | 4.89000            | 270.95396          |                   | 195,600,000,000.00        |             | 40,000,000        | 20,000,000        |
| <b>Total ABCPI3 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>195,600,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</b> |
| <b>Total For ABCPI3</b>         |        |            |           |           |                    |                    |                   | <b>195,600,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</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>          |
| ABFN08 On 17/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.84786          |                   |                           | 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            | 101.91589          |                   |                           | 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            | 100.63013          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total ABFN10 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ABFN10</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ABFN11 On 09/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.32227          |                   |                           | 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>          |
| ABFN12 On 14/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.32063          |                   |                           | 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>          |
| ABFN13 On 14/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.41544          |                   |                           | 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>          |
| ABFN14 On 11/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.90217          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total ABFN15 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 ABFN15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| ABFN1: On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.43522          |                   |            | 0.00                         | 500,000,000           | 500,000,000            |
| <b>Total ABFN16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>500,000,000</b>    | <b>500,000,000</b>     |
| <b>Total For ABFN16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>500,000,000</b>    | <b>500,000,000</b>     |
| ABFN1: On 17/05/2019 Spot Bond |        |            |           |           | 0.00000            | 100.43244          |                   |            | 0.00                         | 0                     | 2,000,000,000          |
| <b>Total ABFN17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>2,000,000,000</b>   |
| <b>Total For ABFN17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>2,000,000,000</b>   |
| ABFN1: On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 102.32224          |                   |            | 0.00                         | 4,240,000,000         | 2,120,000,000          |
| <b>Total ABFN18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>4,240,000,000</b>  | <b>2,120,000,000</b>   |
| <b>Total For ABFN18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>4,240,000,000</b>  | <b>2,120,000,000</b>   |
| ABFN2: On 30/05/2020 Spot Bond |        |            |           |           | 0.00000            | 100.26200          |                   |            | 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            | 100.21045          |                   |            | 0.00                         | 0                     | 27,000,000             |
| <b>Total ABFN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>27,000,000</b>      |
| <b>Total For ABFN21</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>27,000,000</b>      |
| ABFN2: On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.34736          |                   |            | 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            | 102.14842          |                   |            | 0.00                         | 0                     | 1,115,000,000          |
| <b>Total ABFN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>1,115,000,000</b>   |
| <b>Total For ABFN23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>1,115,000,000</b>   |
| ABFN2: On 17/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.29620          |                   |            | 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            | 101.07221          |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total ABFN25 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For ABFN25</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| ABFN2: On 17/10/2029 Spot Bond |        |            |           |           | 0.00000            | 101.12085          |                   |            | 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>               |
| ABFN2: On 29/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 000,000,000,000,000.00       | 20,000,000,000        | 74,800,000,000         |
| <b>Total ABFN27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>20,000,000,000</b> | <b>74,800,000,000</b>  |
| <b>Total For ABFN27</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>20,000,000,000</b> | <b>74,800,000,000</b>  |
| ABFN2: On 29/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 000,000,000,000,000.00       | 20,000,000,000        | 108,900,000,000        |
| <b>Total ABFN28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>20,000,000,000</b> | <b>108,900,000,000</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 ABFN28</b>        |        |            |           |           |                    |                    |                   |            |  | 10,000,000,000,000.00 | 20,000,000,000   | 108,900,000,000        |
| ABFN28 On 29/08/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                | 111,000,000,000        |
| <b>Total ABFN29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>111,000,000,000</b> |
| <b>Total For ABFN29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>111,000,000,000</b> |
| ABFN29 On 29/08/2028 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                | 29,100,000,000         |
| <b>Total ABFN30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>29,100,000,000</b>  |
| <b>Total For ABFN30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>29,100,000,000</b>  |
| ABK1 On 07/11/2018 Spot Bond   |        |            | 8.86000   | 8.86000   | 8.86000            | 104.03280          |                   |            |  | 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            | 99.62353           |                   |            |  | 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            | 100.54392          |                   |            |  | 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            | 94.56482           |                   |            |  | 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>               |
| ABK3 On 07/11/2018 Spot Bond   |        |            |           |           | 0.00000            | 100.85351          |                   |            |  | 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>               |
| ABK5 On 31/10/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.84387          |                   |            |  | 0.00                  | 0                | 0                      |
| <b>Total ABK5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>               |
| <b>Total For ABK5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>               |
| ABK5/J On 31/10/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                  | 0                | 0                      |
| <b>Total ABK5/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>               |
| <b>Total For ABK5/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>               |
| ABK6 On 05/06/2020 Spot Bond   |        |            |           |           | 0.00000            | 99.87856           |                   |            |  | 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            | 99.17649           |                   |            |  | 0.00                  | 0                | 20,000,000             |
| <b>Total ABK7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>20,000,000</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For ABK7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| ABK8 On 03/06/2021 Spot Bond   |        |            |           |           | 0.00000            | 95.15749           |                   |            |  | 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            | 98.74531           |                   |            |  | 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 |        |            | 4.87000   | 4.87000   | 4.87000            | 157.85450          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABKI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABKI01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABKI02 On 05/06/2020 Spot Bond |        |            | 6.23000   | 6.23000   | 6.23000            | 140.30130          |                   |            |  | 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 | 32.06433  | 100.00000          | 31.84205           |                   |            |  | 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 |        |            | 7.47000   | 7.47000   | 7.47000            | 120.07916          |                   |            |  | 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 | 13.92180  | 100.00000          | 13.82530           |                   |            |  | 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 |        |            | 9.06000   | 9.06000   | 9.06000            | 115.15813          |                   |            |  | 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 | 7.65340   | 100.00000          | 10.79550           |                   |            |  | 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            | 91.34073           |                   |            |  | 0.00        | 0                | 39,251,800        |
| <b>Total ABKS1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>39,251,800</b> |
| <b>Total For ABKS1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>39,251,800</b> |
| ABN05 On 18/04/2021 Spot Bond  |        |            | 4.10000   | 193.59672 | 4.10000            | 193.47255          |                   |            |  | 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>          |
| ABN61 On 31/01/2025 Spot Bond  |        |            | 3.91000   | 3.91000   | 3.91000            | 123.47836          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABN61 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 ABN61</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABN62 On 31/03/2028 Spot Bond  |        |            | 3.82000   | 3.82000   | 3.82000            | 173.33930          |                   |            | 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  |        |            | 3.70000   | 3.70000   | 3.70000            | 215.82916          |                   |            | 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  |        |            | 9.90500   | 9.90500   | 9.90500            | 92.32510           |                   |            | 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>           |
| ABN79 On 21/12/2026 Spot Bond  |        |            | 10.27000  | 10.27000  | 10.27000           | 103.27053          |                   |            | 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  |        |            | 8.99000   | 8.99000   | 8.99000            | 97.75040           |                   |            | 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>           |
| ABN87 On 21/12/2026 Spot Bond  |        |            | 10.81500  | 10.81500  | 10.81500           | 100.30585          |                   |            | 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            | 101.95438          |                   |            | 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            | 100.76917          |                   |            | 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>           |
| ABS11 On 09/04/2021 Spot Bond  |        |            | 9.01500   | 104.71358 | 9.01500            | 104.63793          |                   |            | 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  |        |            | 8.97500   | 103.23324 | 8.97500            | 103.15939          |                   |            | 0.00        | 0                | 155,394,300        |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>155,394,300</b> |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>155,394,300</b> |
| ABS12/ On 14/05/2020 Spot Bond |        |            | 9.20000   | 102.88567 | 9.20000            | 102.81027          |                   |            | 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  |        |            | 9.69500   | 102.85635 | 9.69500            | 102.77700          |                   |            | 0.00        | 0                | 300,945,400        |
| <b>Total ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>300,945,400</b> |



| Contract Details               | 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 ABS13</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>300,945,400</b>    |
| ABS14 On 11/11/2020 Spot Bond  |        |            | 8.62000   | 104.21303 | 8.62000            | 104.14136          |                   |                          | 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  |        |            | 9.18500   | 105.00504 | 9.18500            | 104.92819          |                   |                          | 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  |        |            | 9.82500   | 106.10897 | 9.82500            | 106.02604          |                   |                          | 0.00        | 0                 | 26,000,000            |
| <b>Total ABS16 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>26,000,000</b>     |
| <b>Total For ABS16</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>26,000,000</b>     |
| ABS17 On 11/11/2027 Spot Bond  |        |            | 9.96500   | 107.26508 | 9.96500            | 107.18007          |                   |                          | 0.00        | 0                 | 1,500,000,000         |
| <b>Total ABS17 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>1,500,000,000</b>  |
| <b>Total For ABS17</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>1,500,000,000</b>  |
| ABS18 On 26/09/2023 Spot Bond  |        |            | 9.75500   | 104.62545 | 9.75500            | 104.54425          |                   |                          | 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   |        |            | 8.40500   | 101.75884 | 8.40500            | 101.69019          |                   |                          | 0.00        | 0                 | 88,402,500            |
| <b>Total ABS6 SPOT</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>88,402,500</b>     |
| <b>Total For ABS6</b>          |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>88,402,500</b>     |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 9.94500   | 93.58554  | 9.94500            | 97.89878           |                   |                          | 0.00        | 0                 | 40,302,609,100        |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>40,302,609,100</b> |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>40,302,609,100</b> |
| ABS7/F On 11/09/2026 Spot Bond |        |            | 100.00000 | 8.78264   | 100.00000          | 13.01940           |                   |                          | 0.00        | 0                 | 0                     |
| <b>Total ABS7/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For ABS7/R186</b>     |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| ABS12 On 07/12/2023 Spot Bond  |        |            | 3.84000   | 3.84000   | 3.84000            | 284.09621          |                   | 76,800,000,000.00        |             | 20,000,000        | 10,000,000            |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>76,800,000,000.00</b> |             | <b>20,000,000</b> | <b>10,000,000</b>     |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   | <b>76,800,000,000.00</b> |             | <b>20,000,000</b> | <b>10,000,000</b>     |
| ABS14 On 31/01/2022 Spot Bond  |        |            | 3.22000   | 151.14741 | 3.22000            | 151.06139          |                   |                          | 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>              |
| 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>              |

| Contract Details               | 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 ACIF1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL047 On 22/10/2018 Spot Bond |        |            |           |           | 0.00000            | 98.91689           |                   |            |  | 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  | 110.31800 | 10.00000           | 110.23200          |                   |            |  | 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>      |
| ACL097 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 90.86094           |                   |            |  | 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            | 89.88237           |                   |            |  | 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 |        |            | 9.12500   | 9.12500   | 9.12500            | 103.01632          |                   |            |  | 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            | 232.46067          |                   |            |  | 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            | 232.55485          |                   |            |  | 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            | 101.81057          |                   |            |  | 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  | 110.31800 | 10.00000           | 110.23200          |                   |            |  | 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            | 101.81648          |                   |            |  | 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>      |
| ACL167 On 20/06/2019 Spot Bond |        |            | 8.84000   | 8.84000   | 8.84000            | 102.63159          |                   |            |  | 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>      |
| ACL174 On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 101.81080          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL174 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 ACL174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL174 On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 101.71263          |                   |            |  | 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            | 102.55111          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total ACL183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For ACL183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| ACL185 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.80076          |                   |            |  | 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            | 102.60460          |                   |            |  | 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            | 101.84971          |                   |            |  | 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            | 101.85570          |                   |            |  | 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            | 101.85570          |                   |            |  | 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            | 101.88907          |                   |            |  | 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            | 101.88907          |                   |            |  | 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            | 157.52077          |                   |            |  | 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            | 158.50557          |                   |            |  | 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>           |
| ACL212 On 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 101.69686          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL212 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 ACL212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL214 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 96.63330           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL215 On 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 101.67526          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL216 On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 101.67332          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL217 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.79294          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL218 On 11/05/2020 Spot Bond |        |            |           |           | 0.00000            | 100.45961          |                   |            |  | 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>      |
| ACL220 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.90344          |                   |            |  | 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            | 101.78506          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL222 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.75563          |                   |            |  | 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>      |
| AHF2A On 18/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.69105          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2B On 18/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.69105          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2C On 18/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.80306          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3A On 18/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.28077          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3A3 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 AHF3A3</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>          |
| AHF3A: On 18/04/2019 Spot Bond |        |            |           |           | 0.00000            | 101.03075          |                   |                               |  | 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            | 101.32829          |                   |                               |  | 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            | 101.26886          |                   |                               |  | 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            | 101.75509          |                   |                               |  | 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            | 101.57750          |                   |                               |  | 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>          |
| <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          |                   | 526,000,000,000,000.00        |  | 5,260,000,000         | 6,310,579,946        |                   |
| <b>Total AHY2U SPOT</b>        |        |            |           |           |                    |                    |                   | <b>526,000,000,000,000.00</b> |  | <b>5,260,000,000</b>  | <b>6,310,579,946</b> |                   |
| <b>Total For AHY2U</b>         |        |            |           |           |                    |                    |                   | <b>526,000,000,000,000.00</b> |  | <b>5,260,000,000</b>  | <b>6,310,579,946</b> |                   |
| AIG2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 051,000,000,000,000.00        |  | 10,510,000,000        | 7,500,000,000        |                   |
| <b>Total AIG2U SPOT</b>        |        |            |           |           |                    |                    |                   | <b>51,000,000,000,000.00</b>  |  | <b>10,510,000,000</b> | <b>7,500,000,000</b> |                   |
| <b>Total For AIG2U</b>         |        |            |           |           |                    |                    |                   | <b>51,000,000,000,000.00</b>  |  | <b>10,510,000,000</b> | <b>7,500,000,000</b> |                   |
| AIR01 On 15/03/2019 Spot Bond  |        |            | 7.51000   | 104.55398 | 7.51000            | 104.49116          |                   |                               |  | 0.00                  | 0                    | 0                 |
| <b>Total AIR01 SPOT</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>          |
| <b>Total For AIR01</b>         |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>          |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 9.59000   | 111.69458 | 9.59000            | 111.60886          |                   |                               |  | 0.00                  | 0                    | 47,453,200        |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>             | <b>47,453,200</b> |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>             | <b>47,453,200</b> |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 9.71500   | 100.40205 | 9.71500            | 100.32444          |                   |                               |  | 0.00                  | 0                    | 75,989,200        |
| <b>Total AIR04 SPOT</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>             | <b>75,989,200</b> |

| Contract Details               | 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 AIR04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>75,989,200</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  |        |            | 10.91500  | 96.62804  | 10.91500           | 96.54436           |                   |            |  | 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 |        |            | 4.13000   | 174.87216 | 4.13000            | 174.75957          |                   |            |  | 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            | 101.98852          |                   |            |  | 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>             |
| APF04 On 21/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.99854          |                   |            |  | 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            | 100.17048          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total APF05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For APF05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| APF06 On 24/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.79907          |                   |            |  | 0.00        | 0                | 5,300,000,000        |
| <b>Total APF06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,300,000,000</b> |
| <b>Total For APF06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,300,000,000</b> |
| APF07 On 25/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.66623          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total APF07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For APF07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| APF08 On 24/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.92582          |                   |            |  | 0.00        | 0                | 25,000,000           |
| <b>Total APF08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,000,000</b>    |
| <b>Total For APF08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,000,000</b>    |
| APF09 On 24/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.94960          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total APF09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For APF09</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>             |

| Contract Details               | 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 AS127U</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| AS133L On 07/12/2033 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total AS133U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For AS133U</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| AS139L On 30/03/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total AS139U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For AS139U</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| AS167L On 20/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total AS167U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For AS167U</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| AS168L On 20/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total AS168U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For AS168U</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| AS180L On 09/03/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total AS180U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For AS180U</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| AS221L On 27/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total AS221U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For AS221U</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| AS224L On 24/04/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total AS224U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For AS224U</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| AS248L On 27/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total AS248U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For AS248U</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| AS249L On 17/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total AS249U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For AS249U</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| AS266L On 21/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total AS266U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For AS266U</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| ASN01 On 20/03/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.71269          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total ASN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For ASN011</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| ASN01 On 20/03/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total ASN014 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 ASN014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02: On 07/12/2033 Spot Bond |        |            | 3.95000   | 234.39402 | 3.95000            | 234.24654          |                   |            |  | 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            | 101.29504          |                   |            |  | 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            | 100.50068          |                   |            |  | 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 |        |            | 3.96500   | 209.43485 | 3.96500            | 209.30279          |                   |            |  | 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>      |
| ASN05: On 22/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.98793          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05: On 28/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.80797          |                   |            |  | 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            | 100.79417          |                   |            |  | 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 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 07/02/2020 Spot Bond |        |            |           |           | 0.00000            | 100.58294          |                   |            |  | 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 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 102.02810          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN078 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 ASN078</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN08 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.73201          |                   |            |  | 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            | 103.35989          |                   |            |  | 0.00        | 0                | 171,000,000        |
| <b>Total ASN083 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>171,000,000</b> |
| <b>Total For ASN083</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>171,000,000</b> |
| ASN08 On 03/09/2020 Spot Bond |        |            |           |           | 0.00000            | 99.92316           |                   |            |  | 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            | 101.57401          |                   |            |  | 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            | 121.89654          |                   |            |  | 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            | 101.25506          |                   |            |  | 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            | 100.96690          |                   |            |  | 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            | 100.51862          |                   |            |  | 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            | 81.19973           |                   |            |  | 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            | 99.93057           |                   |            |  | 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            | 99.83893           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN113 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 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>          |
| ASN12: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 102.28099          |                   |            |  | 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            | 101.74706          |                   |            |  | 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            | 100.17240          |                   |            |  | 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            | 100.17336          |                   |            |  | 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            | 100.16961          |                   |            |  | 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            | 99.93140           |                   |            |  | 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            | 99.93200           |                   |            |  | 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            | 102.26140          |                   |            |  | 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            | 96.07000           |                   |            |  | 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 |        |            | 3.95000   | 147.64837 | 3.95000            | 147.55572          |                   |            |  | 0.00        | 0                | 45,000,000        |
| <b>Total ASN137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>45,000,000</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 ASN137</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>45,000,000</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>          |
| <b>Total For ASN140</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN14 On 31/12/2018 Spot Bond |        |            |           |           | 0.00000            | 96.07000           |                   |            |  | 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            | 103.69473          |                   |            |  | 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            | 100.61016          |                   |            |  | 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            | 100.61016          |                   |            |  | 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 |        |            | 3.99500   | 147.43583 | 3.99500            | 147.34276          |                   |            |  | 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            | 116.29681          |                   |            |  | 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            | 99.92903           |                   |            |  | 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 |        |            | 4.72000   | 161.16144 | 4.72000            | 161.05006          |                   |            |  | 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>          |

| Contract Details               | 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 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>      |
| <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            | 100.58351          |                   |            |  | 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            | 100.27959          |                   |            |  | 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            | 101.88901          |                   |            |  | 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            | 99.93387           |                   |            |  | 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 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            | 101.99113          |                   |            |  | 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            | 101.88705          |                   |            |  | 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 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            | 101.52504          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN19: On 31/01/2038 Spot Bond |        |            | 4.25000   | 102.15001 | 4.25000            | 102.08347          |                   |            |  | 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            | 101.69288          |                   |            |  | 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 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>      |
| <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>      |

| Contract Details               | 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 ASN202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN20: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.70898          |                   |            |  | 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            | 101.82045          |                   |            |  | 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            | 100.19959          |                   |            |  | 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            | 100.21686          |                   |            |  | 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            | 100.01263          |                   |            |  | 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 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>      |
| <b>Total For ASN213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21: On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.04530          |                   |            |  | 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            | 101.73434          |                   |            |  | 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>      |

| Contract Details               | 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 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 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 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>      |
| <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            | 100.06983          |                   |            |  | 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>      |

| Contract Details              | 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 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>      |
| ASN24 On 02/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN240 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN240</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN24 On 02/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN241 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN241</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN24 On 10/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN242 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN242</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN24 On 07/03/2019 Spot Bond |        |            |           |           | 0.00000            | 99.85036           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN243 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN243</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN24 On 10/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN244 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN244</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN24 On 30/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN245 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN245</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN24 On 12/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN246 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN246</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN24 On 13/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN247 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN247</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN25 On 09/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN250 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 ASN250</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN25 On 16/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN251 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN251</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN25 On 16/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN252 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN252</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN25 On 27/05/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN253 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN253</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN25 On 25/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN254 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN254</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN25 On 29/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.04260          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN255 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN255</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN25 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN256 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN256</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN25 On 02/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN257 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN257</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN26 On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN261 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN261</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN26 On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN262 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN262</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN26 On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN263 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN263</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN26 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.74878          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN264 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN264</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN26 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN265 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 ASN265</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN26: On 10/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN268 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN268</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN26: On 10/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN269 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN269</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN27: On 20/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN270 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN270</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN27: On 20/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN271 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN271</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN27: On 20/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN272</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN27: On 25/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN273 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN273</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN27: On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.58609          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN27: On 27/07/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN275 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN275</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN27: On 04/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN276 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN276</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN27: On 08/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.50579          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN277 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN277</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN27: On 15/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.40049          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN27: On 20/08/2048 Spot Bond |        |            |           |           | 0.00000            | 100.28188          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN279 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 ASN279</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN28 On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.25260          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ASN280 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN280</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN28 On 24/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ASN281 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN281</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN28 On 24/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ASN282 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN282</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN28 On 24/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ASN283 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN283</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN28 On 24/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ASN284 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN284</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>             |
| <b>Total For ASN89U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW11 On 01/10/2018 Spot Bond |        |            | 7.83000   | 104.27367 | 7.83000            | 104.20701          |                   |            |  | 0.00        | 0                | 88,514,200           |
| <b>Total BAW11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>88,514,200</b>    |
| <b>Total For BAW11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>88,514,200</b>    |
| BAW17 On 05/12/2018 Spot Bond |        |            |           |           | 0.00000            | 100.09076          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</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            | 100.03139          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW19 On 05/12/2020 Spot Bond |        |            | 9.31500   | 102.81162 | 9.31500            | 102.73492          |                   |            |  | 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> |

| Contract Details               | 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 BAW19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>1,000,000,000</b> |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 9.36500   | 103.89857 | 9.36500            | 103.82107          |                   |            |  | 0.00        | 0                 | 27,720,100           |
| <b>Total BAW21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>27,720,100</b>    |
| <b>Total For BAW21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>27,720,100</b>    |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 9.30000   | 104.09149 | 9.30000            | 104.01438          |                   |            |  | 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            | 101.06245          |                   |            |  | 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            | 102.42458          |                   |            |  | 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            | 101.18041          |                   |            |  | 0.00        | 0                 | 17,000,000           |
| <b>Total BAW25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>17,000,000</b>    |
| <b>Total For BAW25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>17,000,000</b>    |
| BAW26 On 11/05/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total BAW26U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For BAW26U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| BAW27 On 11/05/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total BAW27U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For BAW27U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| BAW28 On 06/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.17493          |                   |            |  | 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>             |
| BAW29 On 22/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.22283          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total BAW29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For BAW29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| BAYA39 On 30/09/2018 Spot Bond |        |            |           |           | 0.00000            | 101.98172          |                   |            |  | 0.00        | 0                 | 200,000,000          |
| <b>Total BAYA39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>200,000,000</b>   |
| <b>Total For BAYA39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>200,000,000</b>   |
| BAYA41 On 30/09/2018 Spot Bond |        |            |           |           | 0.00000            | 101.76434          |                   |            |  | 0.00        | 38,811,422        | 19,405,711           |
| <b>Total BAYA41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>38,811,422</b> | <b>19,405,711</b>    |
| <b>Total For BAYA41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>38,811,422</b> | <b>19,405,711</b>    |
| BAYA42 On 30/09/2018 Spot Bond |        |            |           |           | 0.00000            | 101.85090          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total BAYA42 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 BAYA42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA44 On 31/03/2019 Spot Bond |        |            |           |           | 0.00000            | 101.85103          |                   |            |  | 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>      |
| BAYA45 On 31/03/2019 Spot Bond |        |            |           |           | 0.00000            | 101.95781          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA52 On 31/03/2019 Spot Bond |        |            |           |           | 0.00000            | 102.57575          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA54 On 30/09/2019 Spot Bond |        |            |           |           | 0.00000            | 102.74315          |                   |            |  | 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>      |
| BAYA57 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 105.66768          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA58 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 103.78866          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA59 On 30/06/2022 Spot Bond |        |            | 12.23500  | 105.00746 | 12.23500           | 104.90585          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA60 On 30/06/2020 Spot Bond |        |            | 12.61500  | 12.61500  | 12.61500           | 101.70481          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA61 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.98946          |                   |            |  | 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>      |
| BAYA62 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.87534          |                   |            |  | 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>      |
| BAYA63 On 30/11/2020 Spot Bond |        |            |           |           | 0.00000            | 103.42049          |                   |            |  | 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>      |
| BAYA64 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.89163          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA64 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 BAYA64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BAYA64 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.81020          |                   |            |  | 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>           |
| BAYA65 On 31/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.87545          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BAYA66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BAYA66</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BAYA66 On 31/03/2023 Spot Bond |        |            | 12.23500  | 12.23500  | 12.23500           | 98.17941           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BAYA67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BAYA67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BAYA67 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.76961          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total BAYA69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For BAYA69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| BAYA69 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.76961          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BAYA70 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BAYA70</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BAYA70 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.76961          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BAYA71 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BAYA71</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BAYA71 On 30/06/2019 Spot Bond |        |            |           |           | 0.00000            | 102.37981          |                   |            |  | 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>           |
| BAYB05 On 31/12/2019 Spot Bond |        |            |           |           | 0.00000            | 102.37957          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BAYB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BAYB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BAYB06 On 31/03/2020 Spot Bond |        |            |           |           | 0.00000            | 102.37969          |                   |            |  | 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>           |
| BAYB07 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 107.90495          |                   |            |  | 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>           |
| BAYB08 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 102.46102          |                   |            |  | 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>           |
| BAYB11 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 102.13592          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BAYB12 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 BAYB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD11 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>      |
| BAYD21 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>      |
| BAYD31 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>      |
| BAYD41 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>      |
| BAYD51 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>      |
| BAYD61 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>      |
| BC123 On 30/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BC123 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC123</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ10 On 12/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.17073          |                   |            |  | 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>      |
| BCJ14 On 09/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.47065          |                   |            |  | 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            | 100.48181          |                   |            |  | 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            | 99.78793           |                   |            |  | 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>      |
| BCJ17 On 23/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.49747          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ17 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 BCJ17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BD0205 On 28/04/2028 Spot Bond |        |            | 8.88500   | 8.88500   | 8.88500            | 194.04676          |                   |            |  | 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 |        |            | 8.88500   | 8.88500   | 8.88500            | 194.65511          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BD0206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BD0206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BD0302 On 18/04/2028 Spot Bond |        |            | 9.27000   | 9.27000   | 9.27000            | 95.75477           |                   |            |  | 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 | 11.06169  | 100.00000          | 10.98841           |                   |            |  | 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>             |
| 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>             |
| BGL01 On 19/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.80167          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BGL02 On 19/11/2019 Spot Bond  |        |            | 9.82500   | 104.24448 | 9.82500            | 104.16300          |                   |            |  | 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            | 103.23958          |                   |            |  | 0.00        | 7,940,000,000        | 3,995,000,000        |
| <b>Total BGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>7,940,000,000</b> | <b>3,995,000,000</b> |
| <b>Total For BGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>7,940,000,000</b> | <b>3,995,000,000</b> |
| BGL04 On 05/02/2020 Spot Bond  |        |            | 9.52500   | 101.45931 | 9.52500            | 101.38238          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BGL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BGL04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BGL05 On 04/09/2020 Spot Bond  |        |            | 11.11500  | 100.40804 | 11.11500           | 100.31954          |                   |            |  | 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            | 102.61657          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BGL06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BGL06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BGL07 On 03/09/2022 Spot Bond  |        |            | 11.16500  | 102.03617 | 11.16500           | 101.94584          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BGL07 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 BGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| BGL08 On 03/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.91800           |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total BGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For BGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| BGL09 On 29/09/2020 Spot Bond |        |            | 10.81500  | 105.93617 | 10.81500           | 105.84525          |                   |            |  | 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            | 100.72909          |                   |            |  | 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 |        |            | 11.59500  | 105.91971 | 11.59500           | 105.82244          |                   |            |  | 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            | 105.81207          |                   |            |  | 0.00        | 20,000,000        | 240,000,000        |
| <b>Total BGL12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>240,000,000</b> |
| <b>Total For BGL12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>240,000,000</b> |
| BGL13 On 20/08/2021 Spot Bond |        |            | 10.21500  | 104.25132 | 10.21500           | 104.16669          |                   |            |  | 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            | 104.33630          |                   |            |  | 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            | 105.20876          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total BGL15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For BGL15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| BGL16 On 25/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.11997          |                   |            |  | 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            | 103.55331          |                   |            |  | 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            | 103.57411          |                   |            |  | 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            | 104.92427          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total BGL19 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 BGL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BGT01 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 104.79381          |                   |            |  | 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            | 101.40169          |                   |            |  | 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 |        |            | 8.08000   | 102.15748 | 8.08000            | 102.09117          |                   |            |  | 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            | 101.67054          |                   |            |  | 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            | 101.45161          |                   |            |  | 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>             |
| BNPP0 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.47537          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BNPP01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BNPP01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BPPF0 On 22/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.65670          |                   |            |  | 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            | 101.65392          |                   |            |  | 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            | 101.76534          |                   |            |  | 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            | 100.82529          |                   |            |  | 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>             |
| BPPF0 On 22/09/2018 Spot Bond |        |            |           |           | 0.00000            | 101.44354          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BPPF06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BPPF06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BPPF0 On 22/03/2019 Spot Bond |        |            |           |           | 0.00000            | 101.51371          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BPPF07 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 BPPF07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BPPF0: On 22/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.58993          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BPPF08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BPPF08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BPPF0: On 23/01/2019 Spot Bond |        |            |           |           | 0.00000            | 100.79474          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BPPF09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BPPF09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BPPF1: On 23/07/2019 Spot Bond |        |            |           |           | 0.00000            | 100.84920          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BPPF10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BPPF10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BPPF1: On 23/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.88714          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BPPF11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BPPF11</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>      |
| <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>      |
| BWZ20: On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.63335          |                   |            |  | 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>      |
| BWZ21: On 27/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.61543          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZ21B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZ21B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZJ1: On 19/11/2018 Spot Bond |        |            |           |           | 0.00000            | 100.33613          |                   |            |  | 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            | 101.02782          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZJ19 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 BWZJ19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZJ2 On 10/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.53554          |                   |            |  | 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>      |
| BYA68L On 30/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BYA68U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BYA68U</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  |        |            | 8.66000   | 99.92887  | 8.66000            | 99.85785           |                   |            |  | 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            | 101.62107          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CBL13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL14 On 01/02/2019 Spot Bond  |        |            | 12.21000  | 100.68894 | 12.21000           | 100.59285          |                   |            |  | 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            | 102.51405          |                   |            |  | 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  |        |            | 11.71000  | 99.74165  | 11.71000           | 99.64915           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CBL18 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 CBL18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CBL20 On 14/12/2019 Spot Bond |        |            |           |           | 0.00000            | 105.45524          |                   |            |  | 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 |        |            | 9.91500   | 100.61413 | 9.91500            | 100.53479          |                   |            |  | 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>           |
| CBL24 On 02/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.76595          |                   |            |  | 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            | 101.15595          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CBL25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CBL25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CBL26 On 06/05/2021 Spot Bond |        |            | 10.21500  | 105.64038 | 10.21500           | 105.55462          |                   |            |  | 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            | 101.49299          |                   |            |  | 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>           |
| CBL28 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.24061          |                   |            |  | 0.00        | 0                | 50,000,000         |
| <b>Total CBL28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b>  |
| <b>Total For CBL28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b>  |
| CCT01 On 23/06/2023 Spot Bond |        |            | 10.24000  | 111.10504 | 10.24000           | 111.01414          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CCT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CCT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CCT02 On 12/06/2024 Spot Bond |        |            | 10.31500  | 108.14910 | 10.31500           | 108.05997          |                   |            |  | 0.00        | 0                | 715,724,600        |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>715,724,600</b> |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>715,724,600</b> |
| CCT03 On 15/03/2025 Spot Bond |        |            | 10.47000  | 108.41404 | 10.47000           | 108.32388          |                   |            |  | 0.00        | 0                | 887,082,000        |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>887,082,000</b> |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>887,082,000</b> |
| CCT04 On 17/07/2027 Spot Bond |        |            | 10.41500  | 104.41500 | 10.41500           | 100.32862          |                   |            |  | 0.00        | 0                | 355,481,400        |
| <b>Total CCT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>355,481,400</b> |
| <b>Total For CCT04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>355,481,400</b> |
| CGR14 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.31850 | 10.00000           | 110.23210          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CGR14/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For CGR14/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR21 On 12/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.57654          |                   |            |  | 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            | 100.69424          |                   |            |  | 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            | 102.96994          |                   |            |  | 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            | 102.77965          |                   |            |  | 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            | 100.75057          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CGR27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR29 On 08/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.98405          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CGR29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR32 On 21/07/2020 Spot Bond |        |            |           |           | 0.00000            | 101.16724          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CGR32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR33 On 22/09/2020 Spot Bond |        |            |           |           | 0.00000            | 102.08543          |                   |            |  | 0.00        | 0                | 80,000,000        |
| <b>Total CGR33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b> |
| <b>Total For CGR33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b> |
| CGR34 On 21/09/2018 Spot Bond |        |            | 8.38800   | 8.38800   | 8.38800            | 103.69357          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CGR34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR36 On 02/10/2018 Spot Bond |        |            |           |           | 0.00000            | 101.43514          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CGR36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR37 On 08/02/2019 Spot Bond |        |            |           |           | 0.00000            | 100.55219          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CGR37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR38 On 13/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.54695          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CGR38 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 CGR38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR39 On 04/05/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR39U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR39U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR40 On 04/06/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR40U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR40U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR41 On 25/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.94634          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR41 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR41</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR42 On 03/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.88078          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG09L On 07/06/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CIG09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA1U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA2U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLA2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA3U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLA3U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA3U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLB1U On 21/11/2046 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLB1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLC1U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLC1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLC1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN184 On 01/07/2021 Spot Bond |        |            | 10.11000  | 10.11000  | 10.11000           | 101.64830          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN193 On 29/08/2021 Spot Bond |        |            | 3.14000   | 145.50065 | 3.14000            | 145.34612          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN193 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 CLN193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN193 On 13/09/2021 Spot Bond |        |            | 3.92000   | 3.92000   | 3.92000            | 143.71601          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN230 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.31800 | 10.00000           | 110.23200          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN230/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN230/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN231 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.31800 | 10.00000           | 110.23200          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN231/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN231/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN242 On 24/02/2019 Spot Bond |        |            | 8.59000   | 100.55722 | 8.59000            | 100.52332          |                   |            |  | 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>      |
| CLN243 On 24/02/2019 Spot Bond |        |            | 9.35000   | 100.20844 | 9.35000            | 100.13478          |                   |            |  | 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>      |
| CLN262 On 26/03/2019 Spot Bond |        |            | 8.64000   | 104.75383 | 8.64000            | 104.68162          |                   |            |  | 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>      |
| CLN292 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.31800 | 10.00000           | 110.23200          |                   |            |  | 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>      |
| CLN313 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46287          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN314 On 14/11/2022 Spot Bond |        |            | 11.18500  | 97.48105  | 11.18500           | 97.39460           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN315 On 20/03/2023 Spot Bond |        |            | 11.70500  | 98.89806  | 11.70500           | 98.80640           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN317 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.99122          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN318 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.45376          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN318 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 CLN318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN327 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.98721          |                   |            |  | 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>      |
| CLN337 On 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 135.63666          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN337 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN340 On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 103.08474          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN340 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN340</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN343 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 102.12440          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN343 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN343</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN344 On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 101.67332          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN344 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN344</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN345 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.15038          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN350 On 28/10/2018 Spot Bond |        |            |           |           | 0.00000            | 100.76038          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN350 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN350</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN360 On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 101.63019          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN360 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN360</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN362 On 20/03/2024 Spot Bond |        |            | 10.36500  | 105.54219 | 10.36500           | 105.45527          |                   |            |  | 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            | 101.76254          |                   |            |  | 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            | 100.72628          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN365 On 20/03/2024 Spot Bond |        |            | 12.50500  | 107.73381 | 12.50500           | 107.62734          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN365 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 CLN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN365 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.75308          |                   |            |  | 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>      |
| CLN370 On 26/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.93758          |                   |            |  | 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            | 111.13422          |                   |            |  | 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            | 101.73797          |                   |            |  | 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 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 101.77153          |                   |            |  | 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>      |
| CLN375 On 20/03/2021 Spot Bond |        |            | 9.61500   | 105.05996 | 9.61500            | 104.97955          |                   |            |  | 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>      |
| CLN377 On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 99.94359           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN378 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN378</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN379 On 20/03/2024 Spot Bond |        |            | 10.98000  | 103.02422 | 10.98000           | 102.93448          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN379 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN379</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN380 On 20/09/2024 Spot Bond |        |            | 11.00000  | 104.97941 | 11.00000           | 104.88781          |                   |            |  | 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>      |
| CLN381 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.96729          |                   |            |  | 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>      |
| CLN383 On 20/09/2024 Spot Bond |        |            | 12.29500  | 104.35954 | 12.29500           | 104.25808          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN385 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.13990          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN385 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 CLN385</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN385 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.77119          |                   |            |  | 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>      |
| CLN386 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.99078          |                   |            |  | 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>      |
| CLN387 On 20/09/2019 Spot Bond |        |            |           |           | 0.00000            | 101.87940          |                   |            |  | 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>      |
| CLN388 On 20/12/2019 Spot Bond |        |            |           |           | 0.00000            | 107.14677          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN393 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN393</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN393 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.78114          |                   |            |  | 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 20/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.91872          |                   |            |  | 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            | 102.71883          |                   |            |  | 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            | 100.43919          |                   |            |  | 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            | 100.43691          |                   |            |  | 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>      |
| CLN399 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.78103          |                   |            |  | 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 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 102.39587          |                   |            |  | 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            | 101.79083          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN407 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 CLN407</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN407 On 18/07/2020 Spot Bond |        |            |           |           | 0.00000            | 101.26832          |                   |            |  | 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            | 101.96737          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN410 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN410</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN411 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.97717          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN412 On 18/07/2020 Spot Bond |        |            |           |           | 0.00000            | 101.27425          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN412 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN412</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN413 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 103.27517          |                   |            |  | 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>      |
| CLN414 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 102.04578          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN416 On 18/07/2020 Spot Bond |        |            |           |           | 0.00000            | 101.35138          |                   |            |  | 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>      |
| CLN418 On 23/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.90795          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN418 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN418</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN419 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 102.14383          |                   |            |  | 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            | 52.07621           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN420 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 102.16342          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN420 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN420</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN421 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 101.22692          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN421 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 CLN421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN421 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 115.86915          |                   |            |  | 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            | 112.85313          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN423 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN423</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN423 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 115.83546          |                   |            |  | 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            | 104.10863          |                   |            |  | 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            | 113.19431          |                   |            |  | 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            | 102.60730          |                   |            |  | 0.00        | 0                | 70,000,000        |
| <b>Total CLN427 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b> |
| <b>Total For CLN427</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b> |
| CLN427 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 102.55514          |                   |            |  | 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            | 130.22416          |                   |            |  | 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            | 117.90227          |                   |            |  | 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            | 119.70634          |                   |            |  | 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            | 121.32108          |                   |            |  | 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            | 131.13193          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN434 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 CLN434</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN434 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.95760          |                   |            |  | 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            | 101.86935          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN437 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN437</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN437 On 03/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.73017          |                   |            |  | 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>      |
| CLN439 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 132.34026          |                   |            |  | 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>      |
| CLN440 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 103.53207          |                   |            |  | 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>      |
| CLN441 On 23/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.21945          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN444 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN444</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN444 On 24/05/2021 Spot Bond |        |            | 9.71500   | 106.93058 | 9.71500            | 106.84793          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN445 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN445</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN445 On 31/01/2022 Spot Bond |        |            | 4.47000   | 145.21414 | 4.47000            | 145.11699          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN452 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN452</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN452 On 31/01/2025 Spot Bond |        |            | 6.76000   | 104.64216 | 6.76000            | 104.55317          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN453 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN453</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN453 On 31/01/2025 Spot Bond |        |            | 6.40000   | 106.84044 | 6.40000            | 106.75260          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN454 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN454</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN454 On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.18570          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN455 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN455</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN455 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 102.20672          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN456 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 CLN456</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN456 On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.36178          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN457 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN457</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN457 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.01598          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN458 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN458</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN458 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.04658          |                   |            |  | 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>      |
| CLN460 On 15/02/2022 Spot Bond |        |            |           |           | 0.00000            | 104.40845          |                   |            |  | 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>      |
| CLN461 On 16/02/2022 Spot Bond |        |            | 10.78500  | 101.27492 | 10.78500           | 101.18823          |                   |            |  | 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>      |
| CLN462 On 13/03/2022 Spot Bond |        |            | 10.11500  | 99.53354  | 10.11500           | 104.45902          |                   |            |  | 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>      |
| CLN464 On 14/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.85135          |                   |            |  | 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>      |
| CLN465 On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.52718          |                   |            |  | 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>      |
| CLN467 On 28/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.55554          |                   |            |  | 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>      |
| CLN468 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 102.98061          |                   |            |  | 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>      |
| CLN469 On 17/05/2019 Spot Bond |        |            |           |           | 0.00000            | 100.33384          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN471 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN471</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN471 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.31102          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN472 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 CLN472</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN47: On 23/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.77631           |                   |            |  | 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>      |
| CLN47: On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.97717          |                   |            |  | 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>      |
| CLN47: On 29/11/2021 Spot Bond |        |            | 100.00000 | 18.18313  | 100.00000          | 18.06331           |                   |            |  | 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>      |
| CLN48: 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>      |
| CLN48: On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 99.77724           |                   |            |  | 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>      |
| CLN48: On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.29038          |                   |            |  | 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>      |
| CLN48: On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 102.08089          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN483 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN483</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN48: On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.04299          |                   |            |  | 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>      |
| CLN48: On 02/12/2021 Spot Bond |        |            | 9.71500   | 102.27592 | 9.71500            | 102.19642          |                   |            |  | 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>      |
| CLN48: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 102.47958          |                   |            |  | 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>      |
| CLN48: On 07/12/2021 Spot Bond |        |            | 12.79500  | 102.58740 | 12.79500           | 102.43459          |                   |            |  | 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>      |
| CLN48: On 28/07/2022 Spot Bond |        |            | 9.59500   | 99.48310  | 9.59500            | 99.40713           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN488 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 CLN488</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN488 On 28/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.53813          |                   |            |  | 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            | 102.21686          |                   |            |  | 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            | 99.77724           |                   |            |  | 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            | 101.59849          |                   |            |  | 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            | 101.97544          |                   |            |  | 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 |        |            | 12.21500  | 103.46531 | 12.21500           | 101.79073          |                   |            |  | 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            | 100.04359          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN495 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN495</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN495 On 04/09/2024 Spot Bond |        |            | 10.39500  | 98.54849  | 10.39500           | 98.46711           |                   |            |  | 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            | 101.55325          |                   |            |  | 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            | 102.74355          |                   |            |  | 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            | 100.28148          |                   |            |  | 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            | 101.25221          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN500 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 CLN500</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN500 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.31137          |                   |            |  | 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            | 101.35962          |                   |            |  | 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            | 102.04009          |                   |            |  | 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            | 101.35962          |                   |            |  | 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            | 100.91037          |                   |            |  | 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            | 100.75106          |                   |            |  | 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            | 101.99695          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN507 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN507</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN507 On 24/02/2020 Spot Bond |        |            |           |           | 0.00000            | 100.19114          |                   |            |  | 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>      |
| CLN508 On 11/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.29054          |                   |            |  | 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>      |
| CLN510 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 97.07188           |                   |            |  | 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>      |
| CLN511 On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 99.79215           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN512 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN512</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN512 On 23/02/2019 Spot Bond |        |            |           |           | 0.00000            | 100.22340          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN514 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 CLN514</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN514 On 23/02/2019 Spot Bond |        |            |           |           | 0.00000            | 100.26562          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN515 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN515</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN515 On 15/09/2022 Spot Bond |        |            | 9.96000   | 103.10016 | 9.96000            | 104.56490          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN516 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN516</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN516 On 30/10/2022 Spot Bond |        |            | 10.01000  | 102.28561 | 10.01000           | 103.33701          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN517 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN517</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN517 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.10579          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN518 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN518</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN518 On 30/06/2022 Spot Bond |        |            | 9.60000   | 100.65264 | 9.60000            | 103.20998          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN519 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN519</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN519 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.96346          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN520 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN520</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN520 On 17/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.73141          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN521 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN521</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN521 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.09701          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN522 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.45120          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN523 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN523</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN523 On 09/09/2022 Spot Bond |        |            | 9.20000   | 99.81148  | 9.20000            | 99.71735           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN524 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN524</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN524 On 24/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.91554          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN525 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90355          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN526 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 CLN526</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN526 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.81527          |                   |            |  | 0.00        | 430,000,000        | 430,000,000        |
| <b>Total CLN527 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>430,000,000</b> | <b>430,000,000</b> |
| <b>Total For CLN527</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>430,000,000</b> | <b>430,000,000</b> |
| CLN527 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.37177          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN528 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN528</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN528 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.04216          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN529 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN529</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN529 On 12/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.88270          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN530 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN530</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN530 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.96346          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN531 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN531</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN531 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.68008          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN532 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN532</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN532 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.47287          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN533 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN533</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN533 On 18/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.12582          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN534 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN534</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN534 On 18/07/2025 Spot Bond |        |            | 10.49500  | 10.49500  | 10.49500           | 100.51541          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN535 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN535</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN535 On 18/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.10569          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN536 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN536</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN536 On 25/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39101          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN537 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN537</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN537 On 16/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39749          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN538 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 CLN538</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN55 On 18/04/2028 Spot Bond  |        |            |           |           | 0.00000            | 221.32511          |                   |            |  | 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  |        |            | 9.27000   | 95.82592  | 9.27000            | 95.75477           |                   |            |  | 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  |        |            | 8.88500   | 8.88500   | 8.88500            | 194.04676          |                   |            |  | 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  |        |            | 8.88500   | 8.88500   | 8.88500            | 194.65511          |                   |            |  | 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 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 101.73226          |                   |            |  | 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            | 101.91448          |                   |            |  | 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            | 101.73219          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLNF14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLNF14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLNF1: On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.80064          |                   |            |  | 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>           |
| CLNF1: On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.35904          |                   |            |  | 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>           |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 9.29000   | 113.96765 | 9.29000            | 113.88286          |                   |            |  | 0.00        | 0                | 300,000,000        |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| COJ07 On 23/03/2021 Spot Bond  |        |            | 9.82500   | 106.90363 | 9.82500            | 106.82007          |                   |            |  | 0.00        | 0                | 218,363,800        |
| <b>Total COJ07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>218,363,800</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 COJ07</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>218,363,800</b>   |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 10.52500  | 107.11590 | 10.52500           | 107.02588          |                   |            | 0.00        | 0                | 4,872,679,300        |
| <b>Total COJ08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,872,679,300</b> |
| <b>Total For COJ08</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,872,679,300</b> |
| COJG0 On 09/06/2024 Spot Bond  |        |            | 10.19500  | 102.29633 | 10.19500           | 102.21298          |                   |            | 0.00        | 0                | 1,121,416,300        |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,121,416,300</b> |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,121,416,300</b> |
| COT01 On 03/04/2023 Spot Bond  |        |            | 10.43000  | 99.07928  | 10.43000           | 98.99675           |                   |            | 0.00        | 0                | 522,837,300          |
| <b>Total COT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>522,837,300</b>   |
| <b>Total For COT01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>522,837,300</b>   |
| COT02 On 03/04/2028 Spot Bond  |        |            | 11.66000  | 95.94977  | 11.66000           | 95.86068           |                   |            | 0.00        | 0                | 100,000,000          |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| COT03 On 05/06/2028 Spot Bond  |        |            | 11.61500  | 89.90744  | 11.61500           | 89.82428           |                   |            | 0.00        | 0                | 0                    |
| <b>Total COT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For COT03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 12.41000  | 12.41000  | 12.41000           | 95.89398           |                   |            | 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>             |
| CS002 On 17/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.73950          |                   |            | 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            | 99.54921           |                   |            | 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>             |
| DEG81 On 28/09/2018 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total DEG81U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DEG81U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DEN80 On 11/12/2018 Spot Bond  |        |            |           |           | 0.00000            | 102.08100          |                   |            | 0.00        | 0                | 0                    |
| <b>Total DEN80 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 DEN80</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG7 On 21/09/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.65216          |                   |            |  | 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            | 101.49473          |                   |            |  | 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            | 99.90739           |                   |            |  | 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            | 99.90739           |                   |            |  | 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>      |
| DENG7 On 27/09/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.44041          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG77</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG7 On 27/09/2018 Spot Bond  |        |            |           |           | 0.00000            | 103.75123          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG78 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG78</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DOL00: On 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 102.27165          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DOL003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DOL003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DOL00: On 24/01/2019 Spot Bond |        |            |           |           | 0.00000            | 101.42726          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DOL004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DOL004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DOL00: On 20/12/2019 Spot Bond |        |            |           |           | 0.00000            | 84.68516           |                   |            |  | 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            | 103.34753          |                   |            |  | 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            | 100.24265          |                   |            |  | 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            | 100.43630          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DSY02 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 DSY02</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| DSY03 On 21/11/2024 Spot Bond  |        |            | 9.93500   | 9.93500   | 9.93500            | 105.26190          |                   |                              | 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>      |
| DSY04 On 21/08/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 500,000,000,000,000.00       | 115,000,000,000        | 70,000,000,000        |               |
| <b>Total DSY04 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>115,000,000,000</b> | <b>70,000,000,000</b> |               |
| <b>Total For DSY04</b>         |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>115,000,000,000</b> | <b>70,000,000,000</b> |               |
| DV2021 On 18/06/2021 Spot Bond |        |            | 9.17500   | 101.52522 | 9.17500            | 101.45059          |                   | 4,587,500,000,000.00         | 500,000,000            | 654,659,300           |               |
| <b>Total DV2021 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>4,587,500,000,000.00</b>  | <b>500,000,000</b>     | <b>654,659,300</b>    |               |
| <b>Total For DV2021</b>        |        |            |           |           |                    |                    |                   | <b>4,587,500,000,000.00</b>  | <b>500,000,000</b>     | <b>654,659,300</b>    |               |
| DV22 On 07/02/2020 Spot Bond   |        |            | 8.54500   | 101.87276 | 8.54500            | 101.80330          |                   | 876,262,406,000.00           | 102,546,800            | 145,458,100           |               |
| <b>Total DV22 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>876,262,406,000.00</b>    | <b>102,546,800</b>     | <b>145,458,100</b>    |               |
| <b>Total For DV22</b>          |        |            |           |           |                    |                    |                   | <b>876,262,406,000.00</b>    | <b>102,546,800</b>     | <b>145,458,100</b>    |               |
| DV22/R On 07/02/2020 Spot Bond |        |            | 100.00000 | 38.50369  | 100.00000          | 38.24999           |                   | 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   |        |            | 9.54500   | 101.81396 | 9.54500            | 101.73660          |                   | 4,797,400,996,000.00         | 502,608,800            | 482,205,000           |               |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>4,797,400,996,000.00</b>  | <b>502,608,800</b>     | <b>482,205,000</b>    |               |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   | <b>4,797,400,996,000.00</b>  | <b>502,608,800</b>     | <b>482,205,000</b>    |               |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 12.53295  | 100.00000          | 12.45037           |                   | 0.00                         | 0                      | 0                     |               |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 12.53295  | 100.00000          | 12.45037           |                   | 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   |        |            | 9.59500   | 100.80872 | 9.59500            | 100.73173          |                   | 0.00                         | 0                      | 120,899,600           |               |
| <b>Total DV24 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>120,899,600</b>    |               |
| <b>Total For DV24</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>120,899,600</b>    |               |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 100.41227 | 9.69000            | 100.33483          |                   | 0.00                         | 0                      | 0                     |               |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 100.41227 | 9.69000            | 100.33483          |                   | 0.00                         | 0                      | 0                     |               |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>              |               |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>              |               |
| DV29 On 18/02/2029 Spot Bond   |        |            | 11.15500  | 94.01041  | 11.15500           | 93.92726           |                   | 0.00                         | 0                      | 254,885,900           |               |
| <b>Total DV29 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>254,885,900</b>    |               |
| <b>Total For DV29</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>254,885,900</b>    |               |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 100.42932 | 10.10000           | 100.34869          |                   | 0.00                         | 0                      | 0                     |               |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 100.42932 | 10.10000           | 100.34869          |                   | 0.00                         | 0                      | 0                     |               |
| <b>Total DV29/R213 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 DV29/R213</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DVC02 On 29/08/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DVC029 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DVC029</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DVC03 On 23/10/2018 Spot Bond |        |            |           |           | 0.00000            | 100.83966          |                   |            |  | 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>           |
| DVF19 On 31/05/2019 Spot Bond |        |            |           |           | 0.00000            | 100.44588          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total DVF19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For DVF19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| DVF20 On 29/11/2019 Spot Bond |        |            |           |           | 0.00000            | 100.04246          |                   |            |  | 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>           |
| DVF20 On 28/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.90032          |                   |            |  | 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>           |
| DVF20 On 31/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.32835          |                   |            |  | 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>           |
| DVF20 On 23/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.00272          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DVF20D SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DVF20D</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DVF21 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.04405          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DVF21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DVF21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DVF22 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 102.11878          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DVF22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DVF22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DVF22 On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.04319          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DVF22B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DVF22B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DVF22 On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.88896          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DVF22C SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DVF22C</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DVF24 On 23/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94291          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DVF24 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 DVF24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| E170 On 01/08/2020 Spot Bond    |        |            | 8.47500   | 109.88416 | 8.47500            | 109.80983          |                   |            |  | 0.00        | 0                | 200,000,000        |
| <b>Total E170 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |
| <b>Total For E170</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |
| E170/R On 01/08/2020 Spot Bond  |        |            | 100.00000 | 32.89351  | 100.00000          | 32.67678           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total E170/R207 SPOT</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For E170/R207</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ECN20 On 14/03/2020 Spot Bond   |        |            | 9.13500   | 105.25056 | 9.13500            | 105.17394          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ECN20 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ECN20</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ECN22 On 14/03/2022 Spot Bond   |        |            | 9.42500   | 105.53423 | 9.42500            | 105.45504          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ECN22 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ECN22</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ECN24 On 14/03/2024 Spot Bond   |        |            | 9.90500   | 104.85891 | 9.90500            | 104.77630          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ECN24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ECN24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ECN32 On 14/03/2032 Spot Bond   |        |            | 4.21000   | 103.23198 | 4.21000            | 103.16505          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ECN32 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ECN32</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EL037 On 31/01/2037 Spot Bond   |        |            | 3.90000   | 94.77671  | 3.90000            | 94.71761           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total EL037 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EL037</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EL037/I On 31/01/2037 Spot Bond |        |            | 2.25000   | 120.71022 | 2.25000            | 120.65093          |                   |            |  | 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    |        |            | 3.86000   | 126.92882 | 3.86000            | 126.85008          |                   |            |  | 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    |        |            | 3.87000   | 113.01150 | 3.87000            | 112.94130          |                   |            |  | 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    |        |            | 3.87000   | 110.96412 | 3.87000            | 110.89521          |                   |            |  | 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    |        |            | 3.87000   | 103.20410 | 3.87000            | 103.13981          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total EL31 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 EL31</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL36 On 31/01/2036 Spot Bond    |        |            | 3.87000   | 96.15840  | 3.87000            | 96.09866           |                   |            |  | 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   | 120.71022 | 2.25000            | 120.65093          |                   |            |  | 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   |        |            | 9.09000   | 103.55550 | 9.09000            | 103.48047          |                   |            |  | 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   |        |            | 9.11500   | 103.31693 | 9.11500            | 108.58762          |                   |            |  | 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   |        |            | 10.78500  | 100.24450 | 10.78500           | 100.15870          |                   |            |  | 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   |        |            | 10.95500  | 10.95500  | 10.95500           | 96.44945           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM04 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM04</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM05 On 17/04/2029 Spot Bond   |        |            | 11.20500  | 11.20500  | 11.20500           | 101.92287          |                   |            |  | 0.00        | 0                | 1,666,666,500        |
| <b>Total EMM05 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,666,666,500</b> |
| <b>Total For EMM05</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,666,666,500</b> |
| EMM06 On 23/06/2025 Spot Bond   |        |            | 10.76500  | 10.76500  | 10.76500           | 100.48766          |                   |            |  | 0.00        | 0                | 241,876,000          |
| <b>Total EMM06 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>241,876,000</b>   |
| <b>Total For EMM06</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>241,876,000</b>   |
| EMM07 On 10/07/2027 Spot Bond   |        |            | 10.61500  | 10.61500  | 10.61500           | 101.07627          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM07 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM07</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM07 On 17/07/2032 Spot Bond   |        |            | 11.19500  | 11.19500  | 11.19500           | 88.23169           |                   |            |  | 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>             |
| ENX01 On 23/04/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.08732          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ENX01 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ENX01</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ENX01S On 23/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.01363          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ENX01S 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 ENX01S</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF007 On 02/09/2020 Spot Bond |        |            |           |           | 0.00000            | 99.93417           |                   |            |  | 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            | 102.40959          |                   |            |  | 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>      |
| EPF010 On 07/11/2019 Spot Bond |        |            |           |           | 0.00000            | 100.89428          |                   |            |  | 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            | 102.68814          |                   |            |  | 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            | 101.30074          |                   |            |  | 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>      |
| EPF014 On 28/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.01470          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF015 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.90821           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF015</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>      |
| <b>Total For EPF01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF02U 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>      |
| EPF03U 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>      |
| EPF04U On 20/09/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF05U On 22/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF05U 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 EPF05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| EPFC3 On 06/09/2018 Spot Bond  |        |            |           |           | 0.00000            | 99.87585           |                   |            |  | 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 06/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.56177          |                   |            |  | 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>          |
| EPFC3 On 04/03/2019 Spot Bond  |        |            |           |           | 0.00000            | 99.93822           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total EPFC37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For EPFC37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| EPFC3 On 03/10/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.23283          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total EPFC38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For EPFC38</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                | 9,004,700         |
| <b>Total EQS05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,004,700</b>  |
| <b>Total For EQS05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,004,700</b>  |
| EQS06 On 09/04/2020 Spot Bond  |        |            |           |           | 0.00000            | 99.21365           |                   |            |  | 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>          |
| EQS08 On 04/10/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.33358          |                   |            |  | 0.00        | 0                | 16,500,000        |
| <b>Total EQS08A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>16,500,000</b> |
| <b>Total For EQS08A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>16,500,000</b> |
| EQS08 On 04/10/2018 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| EQS08 On 04/10/2018 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total EQS08A/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For EQS08A/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| EQS10 On 28/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.88140          |                   |            |  | 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            | 100.34676          |                   |            |  | 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            | 100.34647          |                   |            |  | 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 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            | 100.36549          |                   |            |                          | 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            | 100.38324          |                   |            |                          | 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  | 110.31800 | 10.00000           | 110.23200          |                   |            |                          | 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>             |
| ERSA2 On 17/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.06225          |                   |            |                          | 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            | 100.58195          |                   |            |                          | 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            | 100.75692          |                   |            |                          | 0.00        | 0                | 0                    |
| <b>Total ERSA23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ERSA23</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ERSA2:On 17/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.33370          |                   |            |                          | 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            | 100.34496          |                   |            |                          | 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>             |
| ES23 On 25/01/2023 Spot Bond   |        |            | 9.45500   | 102.98961 | 9.45500            | 102.91208          |                   |            |                          | 0.00        | 0                | 3,426,111,400        |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         | <b>3,426,111,400</b> |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         | <b>3,426,111,400</b> |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 101.06630 | 10.00000           | 100.98594          |                   |            |                          | 0.00        | 0                | 0                    |
| <b>Total ES23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ES23/R2023</b>    |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ES26 On 02/04/2026 Spot Bond   |        |            | 10.12500  | 91.44936  | 10.12500           | 91.37535           |                   |            | 87,522,525,000.00        |             | 8,644,200        | 7,258,449,700        |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>87,522,525,000.00</b> |             | <b>8,644,200</b> | <b>7,258,449,700</b> |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   |            | <b>87,522,525,000.00</b> |             | <b>8,644,200</b> | <b>7,258,449,700</b> |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 103.29288 | 7.85000            | 103.22771          |                   |            | 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 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   |        |            | 10.91500  | 78.54405  | 10.85500           | 78.83279           |                   | 20,183,539,923,000.00        | 1,849,156,200        | 2,830,840,900        |               |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>20,183,539,923,000.00</b> | <b>1,849,156,200</b> | <b>2,830,840,900</b> |               |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   | <b>20,183,539,923,000.00</b> | <b>1,849,156,200</b> | <b>2,830,840,900</b> |               |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 103.50121 | 7.50000            | 103.43910          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total ES33/R209 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For ES33/R209</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| ES42 On 25/04/2042 Spot Bond   |        |            | 11.06000  | 81.68876  | 11.06000           | 81.61671           |                   | 45,082,772,000.00            | 4,076,200            | 4,108,229,700        |               |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>45,082,772,000.00</b>     | <b>4,076,200</b>     | <b>4,108,229,700</b> |               |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   | <b>45,082,772,000.00</b>     | <b>4,076,200</b>     | <b>4,108,229,700</b> |               |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 103.02430 | 8.50000            | 102.95403          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total ES42/R214 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For ES42/R214</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| ESF01L On 22/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total ESF01U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For ESF01U</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| ESF02L On 06/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total ESF02U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For ESF02U</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| ESFR0: On 20/04/2021 Spot Bond |        |            |           |           | 0.00000            | 101.09944          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total ESFR03 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For ESFR03</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| EXX02 On 19/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 99.62771           |                   | 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            | 101.74206          |                   | 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            | 101.80071          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total FBJ22Z SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For FBJ22Z</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| FIF01U On 01/11/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total FIF01U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For FIF01U</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| FIF02U On 01/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 0.00                         | 0                    | 0                    |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FIF02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIF03U On 01/11/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIF03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIF04U On 01/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIF04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIF05U On 27/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIF05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIF06U On 27/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIF06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIF11U On 03/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIF11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</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             |
| <b>Total FIF12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB08 On 31/05/2019 Spot Bond |        |            |           |           | 0.00000            | 100.23664          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB09 On 27/06/2019 Spot Bond |        |            |           |           | 0.00000            | 101.57853          |                   |            |  | 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            | 102.27317          |                   |            |  | 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            | 100.90094          |                   |            |  | 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            | 100.44150          |                   |            |  | 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            | 100.57062          |                   |            |  | 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 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            | 100.26948          |                   |            |  | 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>           |
| FMLA11 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  |        |            | 7.91000   | 101.84427 | 7.91000            | 101.77962          |                   |            |  | 0.00        | 0                 | 439,516,800        |
| <b>Total FRB05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>439,516,800</b> |
| <b>Total For FRB05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>439,516,800</b> |
| FRB12 On 02/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.26220          |                   |            |  | 0.00        | 0                 | 54,000,000         |
| <b>Total FRB12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>54,000,000</b>  |
| <b>Total For FRB12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>54,000,000</b>  |
| FRB13 On 02/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 98.71876           |                   |            |  | 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  |        |            | 10.81500  | 10.81500  | 10.81500           | 100.52861          |                   |            |  | 0.00        | 0                 | 400,000,000        |
| <b>Total FRB14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>400,000,000</b> |
| <b>Total For FRB14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>400,000,000</b> |
| FRB15 On 06/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 104.89632          |                   |            |  | 0.00        | 20,000,000        | 10,000,000         |
| <b>Total FRB15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>10,000,000</b>  |
| <b>Total For FRB15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>10,000,000</b>  |
| FRB16 On 08/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 104.05780          |                   |            |  | 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            | 103.79844          |                   |            |  | 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                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded  | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-------------------|
| <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            | 106.38189          |                   |                           | 0.00        | 20,000,000        | 10,000,000        |
| <b>Total FRB18 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |
| <b>Total For FRB18</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |
| FRB19 On 14/04/2021 Spot Bond  |        |            | 11.51500  | 106.58703 | 11.51500           | 106.48927          |                   |                           | 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            | 104.00650          |                   |                           | 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            | 100.20690          |                   |                           | 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            | 108.55540          |                   |                           | 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            | 102.48677          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total FRB23 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRB23</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRBC2 On 21/12/2018 Spot Bond  |        |            | 8.25500   | 103.44977 | 8.25500            | 103.38131          |                   |                           | 0.00        | 0                 | 86,390,300        |
| <b>Total FRBC21 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>86,390,300</b> |
| <b>Total For FRBC21</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>86,390,300</b> |
| FRBC2 On 21/12/2018 Spot Bond  |        |            |           |           | 0.00000            | 102.43817          |                   |                           | 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 |        |            | 3.37000   | 150.42051 | 3.37000            | 150.33310          |                   | 134,800,000,000.00        |             | 40,000,000        | 20,000,000        |
| <b>Total FRBI22 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>134,800,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</b> |
| <b>Total For FRBI22</b>        |        |            |           |           |                    |                    |                   | <b>134,800,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</b> |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 3.53000   | 3.53000   | 3.53000            | 288.12134          |                   | 141,200,000,000.00        |             | 40,000,000        | 20,000,000        |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>141,200,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</b> |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   | <b>141,200,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</b> |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 3.76000   | 3.76000   | 3.76000            | 124.57661          |                   | 0.00                      |             | 0                 | 0                 |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>          |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>          |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 4.11000   | 169.37340 | 4.11000            | 169.26463          |                   | 82,200,000,000.00         |             | 20,000,000        | 10,000,000        |

| 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 FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>82,200,000,000.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            | <b>82,200,000,000.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |
| FRBI29 On 31/03/2029 Spot Bond |        |            | 4.14500   | 4.14500   | 4.14500            | 85.32396           |                   |            | 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 |        |            | 4.60000   | 4.60000   | 4.60000            | 194.62154          |                   |            | 92,000,000,000.00        | 20,000,000        | 10,000,000        |
| <b>Total FRBI33 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>92,000,000,000.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |
| <b>Total For FRBI33</b>        |        |            |           |           |                    |                    |                   |            | <b>92,000,000,000.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |
| FRBI46 On 31/03/2046 Spot Bond |        |            | 4.51000   | 90.51471  | 4.51000            | 90.45369           |                   |            | 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 |        |            | 4.54000   | 90.92096  | 4.54000            | 91.06938           |                   |            | 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>          |
| FRBZ01 On 30/11/2020 Spot Bond |        |            | 8.72000   | 8.72000   | 8.72000            | 82.77811           |                   |            | 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>          |
| FRBZ02 On 28/10/2024 Spot Bond |        |            | 10.08000  | 10.08000  | 10.08000           | 55.28801           |                   |            | 0.00                     | 0                 | 0                 |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>          |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>          |
| FRBZ03 On 10/12/2024 Spot Bond |        |            | 10.11000  | 10.11000  | 10.11000           | 54.55541           |                   |            | 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>          |
| FRC107 On 03/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.91332           |                   |            | 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>          |
| FRC169 On 31/01/2025 Spot Bond |        |            | 4.85500   | 4.85500   | 4.85500            | 116.80503          |                   |            | 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>          |
| FRC176 On 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 101.77145          |                   |            | 0.00                     | 0                 | 0                 |
| <b>Total FRC176 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>          |
| <b>Total For FRC176</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>          |
| FRC177 On 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 101.73416          |                   |            | 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>          |
| FRC178 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.26987          |                   |            | 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 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>      |
| FRC178: On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 102.00069          |                   |            |  | 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>      |
| FRC179: On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 90.20787           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC181 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC181</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC181: On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 102.95514          |                   |            |  | 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>      |
| FRC183: On 20/12/2018 Spot Bond |        |            |           |           | 0.00000            | 102.26976          |                   |            |  | 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>      |
| FRC185: On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 101.84219          |                   |            |  | 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>      |
| FRC188: On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 101.85016          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC189 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC189</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC189: On 02/04/2019 Spot Bond |        |            |           |           | 0.00000            | 101.81128          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC192 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC192</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC192: On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.31800 | 10.00000           | 110.23200          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC193/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC193/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC193: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.94394          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC195 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC195</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC195: On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 102.04090          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC206 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC206</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC206: On 20/09/2021 Spot Bond |        |            | 100.00000 | 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>      |
| FRC207: On 20/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRC208 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC208</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC208: On 07/10/2020 Spot Bond |        |            |           |           | 0.00000            | 103.91303          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC209 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC209</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC210: On 20/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| FRC211: On 20/12/2019 Spot Bond |        |            |           |           | 0.00000            | 101.90887          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC210 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC210</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC212: On 07/05/2020 Spot Bond |        |            |           |           | 0.00000            | 100.59275          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC212 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC212</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC213: On 04/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC213 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC213</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC214: On 07/11/2019 Spot Bond |        |            |           |           | 0.00000            | 100.87140          |                   |            |  | 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>      |
| FRC216: On 04/11/2019 Spot Bond |        |            |           |           | 0.00000            | 100.62005          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC219 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC219</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC220: On 31/01/2022 Spot Bond |        |            | 4.03000   | 147.27076 | 4.03000            | 147.17739          |                   |            |  | 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>      |
| FRC222: On 20/05/2020 Spot Bond |        |            |           |           | 0.00000            | 100.27858          |                   |            |  | 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>      |
| FRC226: On 31/01/2022 Spot Bond |        |            | 4.89000   | 143.28258 | 4.89000            | 143.18194          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC233 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC233</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC234: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 102.74497          |                   |            |  | 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>      |
| FRC235: On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 104.62125          |                   |            |  | 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>      |

| 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 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 111.73562          |                   |            |  | 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            | 104.99200          |                   |            |  | 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            | 112.32873          |                   |            |  | 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            | 111.77069          |                   |            |  | 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            | 104.57221          |                   |            |  | 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            | 104.34943          |                   |            |  | 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            | 102.28905          |                   |            |  | 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            | 105.04914          |                   |            |  | 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            | 102.26612          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC245 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC245</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.81787          |                   |            |  | 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            | 104.56943          |                   |            |  | 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            | 98.37403           |                   |            |  | 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>      |

| 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            | 110.55347          |                   |            |  | 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            | 104.01807          |                   |            |  | 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            | 100.51830          |                   |            |  | 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            | 101.91541          |                   |            |  | 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            | 101.80982          |                   |            |  | 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            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC255 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC255</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25( On 17/07/2027 Spot Bond |        |            |           |           | 0.00000            | 103.19714          |                   |            |  | 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            | 101.50063          |                   |            |  | 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            | 100.95831          |                   |            |  | 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>      |
| FRC25( On 06/11/2023 Spot Bond |        |            | 3.33700   | 3.33700   | 3.33700            | 105.15575          |                   |            |  | 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   | 104.08666 | 3.45500            | 104.02546          |                   |            |  | 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            | 101.23107          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| FRC26: On 13/07/2020 Spot Bond |        |            |           |           | 0.00000            | 101.18664          |                   |            |  | 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            | 101.69718          |                   |            |  | 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>          |
| FRC26: On 13/07/2020 Spot Bond |        |            |           |           | 0.00000            | 101.18399          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total FRC264 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRC264</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRC26: On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 102.16351          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total FRC265 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRC265</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRC26: On 23/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.18429          |                   |            |  | 0.00        | 40,000,000        | 20,000,000        |
| <b>Total FRC266 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>20,000,000</b> |
| <b>Total For FRC266</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>20,000,000</b> |
| FRC26: On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 103.97717          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total FRC267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRC267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRC26: On 21/10/2019 Spot Bond |        |            |           |           | 0.00000            | 100.86137          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total FRC269 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRC269</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRC27: On 16/11/2019 Spot Bond |        |            |           |           | 0.00000            | 100.33907          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total FRC270 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRC270</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRC27: On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.80266          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total FRC271 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRC271</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRC27: On 30/01/2023 Spot Bond |        |            | 9.58400   | 9.58400   | 9.58400            | 100.81736          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total FRC272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRC272</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRC27: On 07/12/2023 Spot Bond |        |            | 8.82000   | 101.40314 | 8.82000            | 102.02470          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total FRC273 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRC273</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRC27: On 02/05/2028 Spot Bond |        |            | 9.80000   | 102.91183 | 9.80000            | 103.19583          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total FRC274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRC274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| FRC271 On 12/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.43190          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRC275 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRC275</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRC276 On 12/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.36421          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRC276 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRC276</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRC277 On 04/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.21682          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRC277 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRC277</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRC278 On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.22231          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRC278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRC278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRC279 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22284          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRC279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRC279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRC280 On 20/12/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 5,000,000,000        |
| <b>Total FRC280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000,000</b> |
| <b>Total For FRC280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000,000</b> |
| FRC281 On 03/09/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRC281 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRC281</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRC66 On 31/01/2022 Spot Bond  |        |            | 4.67000   | 4.67000   | 4.67000            | 144.19171          |                   |            |  | 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  |        |            | 4.61000   | 4.61000   | 4.61000            | 144.46856          |                   |            |  | 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  |        |            | 4.59000   | 4.59000   | 4.59000            | 144.56099          |                   |            |  | 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>             |
| FRD01U On 22/12/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRD01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRD01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRD17U On 15/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRD17U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRD17U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| FRD18I On 15/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total FRD18U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For FRD18U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| FRD19I On 15/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total FRD19U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For FRD19U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| FRD20I On 09/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total FRD20U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For FRD20U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| FRD21I On 31/03/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total FRD21U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For FRD21U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| FRD22I On 30/09/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total FRD22U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For FRD22U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| FRI33 On 28/02/2033 Spot Bond  |        |            | 4.64000   | 83.87361  | 4.64000            | 83.64056           |                   |            |  | 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  |        |            | 4.47500   | 98.82842  | 4.47500            | 98.76225           |                   |            |  | 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>              |
| FRJ19 On 04/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.59949          |                   |            |  | 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            | 101.65006          |                   |            |  | 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            | 102.29510          |                   |            |  | 0.00        | 0                | 27,000,000,000        |
| <b>Total FRJ21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>27,000,000,000</b> |
| <b>Total For FRJ21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>27,000,000,000</b> |
| FRJ22 On 07/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 103.58729          |                   |            |  | 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>              |
| FRJ23 On 31/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.63182          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total FRJ23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For FRJ23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 104.75878          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total FRJ25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| FRJ27 On 25/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 102.65899          |                   |            |  | 0.00        | 0                | 27,000,000,000        |
| <b>Total FRJ27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>27,000,000,000</b> |
| <b>Total For FRJ27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>27,000,000,000</b> |
| FRS01U On 13/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total FRS01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For FRS01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| FRS02U On 13/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total FRS02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For FRS02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| FRS100 On 15/01/2024 Spot Bond |        |            | 3.32800   | 3.32800   | 3.32800            | 98.77684           |                   |            |  | 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 |        |            | 3.72000   | 3.72000   | 3.72000            | 110.45607          |                   |            |  | 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            | 100.88179          |                   |            |  | 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>              |
| FRS104 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88179          |                   |            |  | 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 |        |            | 3.86000   | 108.23364 | 3.86000            | 108.16651          |                   |            |  | 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 |        |            | 3.90000   | 211.01299 | 3.90000            | 210.88104          |                   |            |  | 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 |        |            | 4.65000   | 96.33544  | 4.65000            | 96.26960           |                   |            |  | 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 |        |            | 3.93000   | 3.93000   | 3.93000            | 210.15082          |                   |            |  | 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>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS113 On 29/04/2019 Spot Bond |        |            |           |           | 0.00000            | 100.93313          |                   |            |  | 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 |        |            | 4.11000   | 122.10914 | 4.11000            | 122.03094          |                   |            |  | 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 |        |            | 3.70500   | 110.77217 | 3.70500            | 110.70483          |                   |            |  | 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 |        |            | 4.39000   | 100.06760 | 4.39000            | 100.00128          |                   |            |  | 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 |        |            | 4.05000   | 207.39289 | 4.05000            | 207.26066          |                   |            |  | 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 |        |            | 4.10000   | 206.20306 | 4.10000            | 206.07079          |                   |            |  | 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 |        |            | 3.64000   | 156.54690 | 3.64000            | 109.83992          |                   |            |  | 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>      |
| FRS123 On 07/12/2033 Spot Bond |        |            | 4.13000   | 205.49320 | 4.13000            | 205.36090          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS124 On 31/01/2038 Spot Bond |        |            | 5.22000   | 88.73183  | 5.22000            | 88.66718           |                   |            |  | 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>      |
| FRS126 On 31/03/2028 Spot Bond |        |            | 4.90000   | 158.82712 | 4.90000            | 158.71506          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS127 On 31/01/2038 Spot Bond |        |            | 4.75000   | 94.94533  | 4.75000            | 94.87969           |                   |            |  | 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>      |
| FRS129 On 31/03/2028 Spot Bond |        |            | 4.42000   | 165.14104 | 4.42000            | 165.03088          |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS13 On 31/03/2028 Spot Bond |        |            | 4.48000   | 164.33609 | 4.48000            | 164.22567          |                   |            | 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 |        |            | 4.64000   | 193.87261 | 4.64000            | 193.73987          |                   |            | 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            | 97.93410           |                   |            | 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 |        |            | 4.68000   | 95.91581  | 4.68000            | 95.85003           |                   |            | 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 |        |            | 4.93500   | 4.93500   | 4.93500            | 92.37247           |                   |            | 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 |        |            | 4.46000   | 99.04573  | 4.46000            | 98.97954           |                   |            | 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>      |
| FRS13 On 31/03/2028 Spot Bond |        |            | 4.29000   | 166.90082 | 4.29000            | 166.79122          |                   |            | 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>      |
| FRS13 On 07/12/2033 Spot Bond |        |            | 4.41000   | 199.01035 | 4.41000            | 198.87776          |                   |            | 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>      |
| FRS14 On 31/03/2028 Spot Bond |        |            | 4.42000   | 165.14104 | 4.42000            | 165.03088          |                   |            | 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>      |
| FRS14 On 31/03/2028 Spot Bond |        |            | 4.42000   | 165.14104 | 4.42000            | 165.03088          |                   |            | 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>      |
| FRS14 On 31/03/2028 Spot Bond |        |            | 4.71000   | 161.29228 | 4.71000            | 161.18096          |                   |            | 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>      |
| FRS14 On 31/01/2025 Spot Bond |        |            | 4.41000   | 119.97521 | 4.41000            | 119.89550          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS147 On 31/01/2022 Spot Bond |        |            | 3.73000   | 148.69271 | 3.73000            | 148.60201          |                   |            | 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 |        |            | 4.77000   | 160.50904 | 4.77000            | 160.39747          |                   |            | 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 |        |            | 4.81000   | 159.98934 | 4.81000            | 159.87762          |                   |            | 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 |        |            | 4.38000   | 120.18670 | 4.38000            | 120.10714          |                   |            | 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 |        |            | 4.78000   | 160.37894 | 4.78000            | 160.26734          |                   |            | 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 |        |            | 4.82000   | 4.82000   | 4.82000            | 159.74796          |                   |            | 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>      |
| FRS157 On 19/05/2019 Spot Bond |        |            |           |           | 0.00000            | 129.82889          |                   |            | 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            | 69.58015           |                   |            | 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            | 76.94109           |                   |            | 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            | 80.98840           |                   |            | 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            | 83.04731           |                   |            | 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            | 56.60380           |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS16: On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 63.12610           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 06/06/2024 Spot Bond |        |            |           |           | 0.00000            | 68.69760           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 71.46263           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 01/08/2021 Spot Bond |        |            |           |           | 0.00000            | 33.84674           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 46.87758           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 45.40057           |                   |            |  | 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>      |
| FRS16: On 01/08/2021 Spot Bond |        |            |           |           | 0.00000            | 35.05246           |                   |            |  | 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>      |
| FRS17: On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 164.94925          |                   |            |  | 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>      |
| FRS17: On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.09347          |                   |            |  | 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>      |
| FRS17: On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.16195          |                   |            |  | 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>      |
| FRS17: 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>      |
| FRS17: 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS175 On 26/01/2024 Spot Bond |        |            |           |           | 0.00000            | 61.62610           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS175 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS175</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS176 On 26/01/2024 Spot Bond |        |            |           |           | 0.00000            | 61.62600           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS176 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS176</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS177 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 84.50218           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS177 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS177</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS178 On 02/08/2019 Spot Bond |        |            |           |           | 0.00000            | 107.85715          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS178 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS178</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS179 On 15/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.45685          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS179 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS179</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS36 On 07/12/2023 Spot Bond  |        |            | 3.45000   | 3.45000   | 3.45000            | 289.17113          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS36 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS36</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS37 On 07/12/2023 Spot Bond  |        |            | 3.34000   | 3.34000   | 3.34000            | 290.62208          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS37 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS37</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS43 On 07/12/2023 Spot Bond  |        |            | 4.06000   | 4.06000   | 4.06000            | 281.28042          |                   |            | 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  |        |            | 3.52000   | 149.69773 | 3.52000            | 149.60893          |                   |            | 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            | 100.83938          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS49 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS49</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS51 On 31/01/2022 Spot Bond  |        |            | 3.22000   | 151.14741 | 3.22000            | 151.06139          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS51 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS51</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS62 On 04/11/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.60637          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS62 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS62</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded  | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| FRS64 On 26/01/2042 Spot Bond |        |            | 3.70000   | 104.74673 | 3.70000            | 104.68309          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total FRS64 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For FRS64</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| FRS81 On 30/10/2042 Spot Bond |        |            | 3.42000   | 81.64234  | 3.42000            | 111.59008          |                   |                           | 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 |        |            | 3.57000   | 3.57000   | 3.57000            | 125.98355          |                   |                           | 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>             |
| FRS87 On 31/01/2025 Spot Bond |        |            | 3.60000   | 3.60000   | 3.60000            | 125.76021          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| FRS90 On 07/12/2023 Spot Bond |        |            | 4.25000   | 4.25000   | 4.25000            | 278.87549          |                   |                           | 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>             |
| FRX19 On 15/11/2019 Spot Bond |        |            | 8.18500   | 103.60569 | 8.18500            | 103.53795          |                   |                           | 0.00        | 0                 | 73,149,300           |
| <b>Total FRX19 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>73,149,300</b>    |
| <b>Total For FRX19</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>73,149,300</b>    |
| FRX20 On 01/10/2020 Spot Bond |        |            | 8.41500   | 104.32013 | 8.41500            | 104.24967          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total FRX20 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For FRX20</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| FRX23 On 28/02/2023 Spot Bond |        |            | 9.14500   | 9.14500   | 9.14500            | 94.94654           |                   |                           | 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 |        |            | 9.65500   | 107.52586 | 9.65500            | 107.44279          |                   |                           | 0.00        | 0                 | 983,455,600          |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>983,455,600</b>   |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>983,455,600</b>   |
| FRX25 On 26/07/2025 Spot Bond |        |            | 9.86500   | 106.26841 | 9.86500            | 100.36941          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total FRX25 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For FRX25</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| FRX26 On 01/10/2026 Spot Bond |        |            | 10.01500  | 101.20134 | 10.01500           | 101.12030          |                   | 200,300,000,000.00        |             | 20,000,000        | 542,141,900          |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>200,300,000,000.00</b> |             | <b>20,000,000</b> | <b>542,141,900</b>   |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   | <b>200,300,000,000.00</b> |             | <b>20,000,000</b> | <b>542,141,900</b>   |
| FRX27 On 07/03/2027 Spot Bond |        |            | 10.04500  | 100.70866 | 10.04500           | 105.71373          |                   |                           | 0.00        | 0                 | 1,314,854,800        |
| <b>Total FRX27 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,314,854,800</b> |
| <b>Total For FRX27</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,314,854,800</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      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|--------------------|
| FRX28 On 26/07/2028 Spot Bond |        |            | 10.23500  | 106.39193 | 10.23500           | 100.26481          |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total FRX28 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For FRX28</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| FRX30 On 31/01/2030 Spot Bond |        |            | 10.53500  | 95.74058  | 10.53500           | 95.66047           |                   | 210,700,000,000.00        |             | 20,000,000        | 10,000,000         |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>210,700,000,000.00</b> |             | <b>20,000,000</b> | <b>10,000,000</b>  |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   | <b>210,700,000,000.00</b> |             | <b>20,000,000</b> | <b>10,000,000</b>  |
| FRX31 On 21/02/2031 Spot Bond |        |            | 10.70500  | 92.13928  | 10.70500           | 92.06097           |                   | 428,200,000,000.00        |             | 40,000,000        | 20,000,000         |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>428,200,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</b>  |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   | <b>428,200,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</b>  |
| FRX32 On 31/03/2032 Spot Bond |        |            | 10.69500  | 99.97968  | 10.69500           | 103.14000          |                   | 0.00                      |             | 0                 | 0                  |
| <b>Total FRX32 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| <b>Total For FRX32</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| FRX45 On 14/04/2045 Spot Bond |        |            | 11.62000  | 73.47293  | 11.62000           | 73.40494           |                   | 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            | 101.63949          |                   | 0.00                      |             | 0                 | 97,045,128         |
| <b>Total FS1A5 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>97,045,128</b>  |
| <b>Total For FS1A5</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>97,045,128</b>  |
| FS1B1 On 20/09/2018 Spot Bond |        |            |           |           | 0.00000            | 101.72622          |                   | 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            | 101.77145          |                   | 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            | 102.02654          |                   | 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>           |
| FS2A4 On 20/11/2018 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   | 0.00                      |             | 0                 | 0                  |
| <b>Total FS2A4 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| <b>Total For FS2A4</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| FS2A5 On 20/02/2019 Spot Bond |        |            |           |           | 0.00000            | 100.30242          |                   | 0.00                      |             | 0                 | 137,111,110        |
| <b>Total FS2A5 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>137,111,110</b> |
| <b>Total For FS2A5</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>137,111,110</b> |
| FS2B1 On 20/02/2019 Spot Bond |        |            |           |           | 0.00000            | 100.26521          |                   | 0.00                      |             | 0                 | 0                  |
| <b>Total FS2B1 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| <b>Total For FS2B1</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS2C1 On 20/02/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.27257          |                   |            |  | 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            | 100.30493          |                   |            |  | 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            | 100.35017          |                   |            |  | 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            | 100.95004          |                   |            |  | 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>      |
| 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| 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>      |
| 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>      |
| FS6A1 On 20/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.47721          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS6A1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS6A1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS6A2 On 20/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.50040          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS6A2 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS6A2</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS6A3 On 20/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.51085          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS6A3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS6A3</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS6B1 On 20/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.51942          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS6B1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS6B1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS6C1L On 20/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS6C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS6C1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS6D1L On 20/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS6D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS6D1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS6E1L On 20/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS6E1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS6E1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GBL02 On 15/10/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.16511          |                   |            | 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            | 100.41749          |                   |            | 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>      |
| GBL04 On 05/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.87151           |                   |            | 0.00        | 0                | 0             |
| <b>Total GBL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GBL04</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 25/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.09400          |                   |            | 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            | 100.09508          |                   |            | 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            | 100.10207          |                   |            | 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            | 100.11066          |                   |            | 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            | 100.11602          |                   |            | 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>      |

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

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| 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>             |
| GRB27 On 02/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total GRB27U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRB27U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRB28 On 02/05/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total GRB28U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRB28U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRB29 On 01/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total GRB29U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRB29U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRT07 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.74137          |                   |            | 0.00        | 0                | 1,710,000,000        |
| <b>Total GRT07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,710,000,000</b> |
| <b>Total For GRT07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,710,000,000</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      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| GRT08 On 24/06/2019 Spot Bond |        |            |           |           | 0.00000            | 101.92293          |                   |            | 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            | 101.15851          |                   |            | 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            | 100.82673          |                   |            | 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            | 100.44056          |                   |            | 0.00        | 0                | 90,000,000         |
| <b>Total GRT11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>90,000,000</b>  |
| <b>Total For GRT11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>90,000,000</b>  |
| GRT12 On 24/06/2020 Spot Bond |        |            |           |           | 0.00000            | 102.18050          |                   |            | 0.00        | 0                | 100,000,000        |
| <b>Total GRT12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For GRT12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| GRT13 On 15/04/2020 Spot Bond |        |            |           |           | 0.00000            | 101.07531          |                   |            | 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            | 102.68017          |                   |            | 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            | 101.15282          |                   |            | 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            | 101.92307          |                   |            | 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 |        |            | 9.83500   | 105.07624 | 9.83500            | 104.99359          |                   |            | 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            | 101.95853          |                   |            | 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            | 102.75310          |                   |            | 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            | 101.43539          |                   |            | 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  |        |            | 10.41500  | 98.43869  | 10.41500           | 101.34919          |                   |            | 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            | 101.06981          |                   |            | 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            | 101.33312          |                   |            | 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>           |
| GRT24 On 09/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.78554           |                   |            | 0.00        | 0                | 0                  |
| <b>Total GRT24G SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRT24G</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRT25 On 09/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.77738           |                   |            | 0.00        | 0                | 0                  |
| <b>Total GRT25G SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRT25G</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRT26 On 09/03/2028 Spot Bond  |        |            |           |           | 0.00000            | 99.76908           |                   |            | 0.00        | 0                | 0                  |
| <b>Total GRT26G SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRT26G</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>           |
| GRX02 On 30/09/2039 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total GRX02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRX02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| HC2T2 On 05/10/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.28514          |                   |            | 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            | 108.11407          |                   |            | 0.00        | 0                | 115,900,000        |
| <b>Total HC5T1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>115,900,000</b> |
| <b>Total For HC5T1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>115,900,000</b> |
| HIL01U On 21/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total HIL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For HIL01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| HILB04 On 01/11/2019 Spot Bond |        |            |           |           | 0.00000            | 100.85033          |                   |            | 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            | 101.40925          |                   |            | 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            | 101.23386          |                   |            | 0.00        | 0                | 0             |
| <b>Total HILB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB07 On 11/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.24915          |                   |            | 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>      |
| HILB08 On 29/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.48893          |                   |            | 0.00        | 0                | 0             |
| <b>Total HILB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB09 On 29/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.54012          |                   |            | 0.00        | 0                | 0             |
| <b>Total HILB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB09</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>      |
| 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  | 110.31800 | 10.00000           | 110.23200          |                   |            | 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            | 100.30199          |                   |            | 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            | 101.26483          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| HPF09 On 15/04/2019 Spot Bond |        |            |           |           | 0.00000            | 101.26982          |                   |            | 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>             |
| HPF11 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.47603          |                   |            | 0.00        | 0                | 0                    |
| <b>Total HPF11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HPF11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWAY2 On 31/07/2020 Spot Bond |        |            | 8.52500   | 103.00103 | 8.52500            | 102.93095          |                   |            | 0.00        | 0                | 128,724,400          |
| <b>Total HWAY20 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>128,724,400</b>   |
| <b>Total For HWAY20</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>128,724,400</b>   |
| HWAY2 On 31/07/2020 Spot Bond |        |            | 100.00000 | 29.72269  | 100.00000          | 29.52685           |                   |            | 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 |        |            | 3.81500   | 284.59432 | 3.81500            | 284.41832          |                   |            | 0.00        | 0                | 0                    |
| <b>Total HWAY23 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWAY23</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWAY2 On 07/12/2024 Spot Bond |        |            | 3.98000   | 3.98000   | 3.98000            | 285.42245          |                   |            | 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 |        |            | 3.77000   | 83.16619  | 3.77000            | 96.36537           |                   |            | 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 |        |            | 10.68500  | 89.97066  | 10.68500           | 89.89435           |                   |            | 0.00        | 0                | 1,828,104,700        |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,828,104,700</b> |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,828,104,700</b> |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 9.96988   | 100.00000          | 9.90420            |                   |            | 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 |        |            | 10.68500  | 89.71718  | 10.68500           | 89.64108           |                   |            | 0.00        | 0                | 300,000,000          |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b>   |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b>   |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 9.96976   | 100.00000          | 9.90407            |                   |            | 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            | 101.07041          |                   |            | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded       | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|------------------------|----------------------|
| HWF09 On 19/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.93187          |                   |                              | 0.00                  | 1,400,000,000          | 1,200,000,000        |
| <b>Total HWF09 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>1,400,000,000</b>   | <b>1,200,000,000</b> |
| <b>Total For HWF09</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>1,400,000,000</b>   | <b>1,200,000,000</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  | 110.31800 | 10.00000           | 110.23200          |                   |                              | 0.00                  | 0                      | 0                    |
| <b>Total HWY023/R197 SPOT</b>  |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>               | <b>0</b>             |
| <b>Total For HWY023/R197</b>   |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>               | <b>0</b>             |
| I2025 On 31/01/2025 Spot Bond  |        |            | 2.96000   | 130.69441 | 2.96000            | 130.62275          |                   | 82,880,000,000.00            | 28,000,000            | 89,552,148,300         |                      |
| <b>Total I2025 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>82,880,000,000.00</b>     | <b>28,000,000</b>     | <b>89,552,148,300</b>  |                      |
| <b>Total For I2025</b>         |        |            |           |           |                    |                    |                   | <b>82,880,000,000.00</b>     | <b>28,000,000</b>     | <b>89,552,148,300</b>  |                      |
| I2029 On 31/03/2029 Spot Bond  |        |            | 3.07000   | 99.50925  | 3.07000            | 99.45367           |                   | 33,779,210,000,000.00        | 11,003,000,000        | 52,100,550,000         |                      |
| <b>Total I2029 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>33,779,210,000,000.00</b> | <b>11,003,000,000</b> | <b>52,100,550,000</b>  |                      |
| <b>Total For I2029</b>         |        |            |           |           |                    |                    |                   | <b>33,779,210,000,000.00</b> | <b>11,003,000,000</b> | <b>52,100,550,000</b>  |                      |
| I2033 On 28/02/2033 Spot Bond  |        |            | 3.14000   | 100.53615 | 3.14000            | 100.47915          |                   | 25,869,832,000,000.00        | 8,238,800,000         | 59,376,197,700         |                      |
| <b>Total I2033 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>25,869,832,000,000.00</b> | <b>8,238,800,000</b>  | <b>59,376,197,700</b>  |                      |
| <b>Total For I2033</b>         |        |            |           |           |                    |                    |                   | <b>25,869,832,000,000.00</b> | <b>8,238,800,000</b>  | <b>59,376,197,700</b>  |                      |
| I2038 On 31/01/2038 Spot Bond  |        |            | 3.10000   | 121.38778 | 3.10000            | 121.31987          |                   | 23,247,210,000,000.00        | 7,499,100,000         | 196,888,804,100        |                      |
| <b>Total I2038 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>23,247,210,000,000.00</b> | <b>7,499,100,000</b>  | <b>196,888,804,100</b> |                      |
| <b>Total For I2038</b>         |        |            |           |           |                    |                    |                   | <b>23,247,210,000,000.00</b> | <b>7,499,100,000</b>  | <b>196,888,804,100</b> |                      |
| I2046 On 31/03/2046 Spot Bond  |        |            | 3.13500   | 116.38802 | 3.13500            | 116.32242          |                   | 648,945,000,000.00           | 207,000,000           | 173,324,865,400        |                      |
| <b>Total I2046 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>648,945,000,000.00</b>    | <b>207,000,000</b>    | <b>173,324,865,400</b> |                      |
| <b>Total For I2046</b>         |        |            |           |           |                    |                    |                   | <b>648,945,000,000.00</b>    | <b>207,000,000</b>    | <b>173,324,865,400</b> |                      |
| I2050 On 31/12/2050 Spot Bond  |        |            | 3.14000   | 120.75502 | 3.14000            | 120.68705          |                   | 73,554,078,612,000.00        | 23,424,865,800        | 124,971,934,808        |                      |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>73,554,078,612,000.00</b> | <b>23,424,865,800</b> | <b>124,971,934,808</b> |                      |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   | <b>73,554,078,612,000.00</b> | <b>23,424,865,800</b> | <b>124,971,934,808</b> |                      |
| IB105U On 20/07/2020 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>               |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IBL100 On 24/05/2020 Spot Bond |        |            |           |           | 0.00000            | 100.16129          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL101 On 24/05/2022 Spot Bond |        |            | 9.31000   | 9.31000   | 9.31000            | 101.68904          |                   |            |  | 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            | 100.63620          |                   |            |  | 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>      |
| IBL104 On 17/07/2020 Spot Bond |        |            | 8.70500   | 8.70500   | 8.70500            | 101.05862          |                   |            |  | 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            | 100.55831          |                   |            |  | 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            | 100.20976          |                   |            |  | 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 |        |            | 3.91000   | 283.37407 | 3.91000            | 283.19664          |                   |            |  | 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>      |
| IBL110 On 07/03/2019 Spot Bond |        |            | 8.12000   | 8.12000   | 8.12000            | 99.84452           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL112 On 21/05/2020 Spot Bond |        |            |           |           | 0.00000            | 100.23177          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL113 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.23176          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL114 On 21/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24099          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL115 On 21/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.23786          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| IBL116 On 20/06/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.60444          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL116 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL116</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL117 On 13/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.08693          |                   |            |  | 0.00        | 0                | 160,000,000        |
| <b>Total IBL117 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>160,000,000</b> |
| <b>Total For IBL117</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>160,000,000</b> |
| IBL118 On 24/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.85408          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL118 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL118</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL119 On 16/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.35326          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL119 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL119</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL36 On 31/01/2022 Spot Bond   |        |            | 3.32000   | 3.32000   | 3.32000            | 150.57540          |                   |            |  | 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>           |
| IBL43/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.31800 | 10.00000           | 110.23200          |                   |            |  | 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   |        |            | 8.14000   | 8.14000   | 8.14000            | 101.46563          |                   |            |  | 0.00        | 0                | 82,717,600         |
| <b>Total IBL45 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>82,717,600</b>  |
| <b>Total For IBL45</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>82,717,600</b>  |
| IBL46 On 15/01/2020 Spot Bond   |        |            | 8.29500   | 8.29500   | 8.29500            | 99.58242           |                   |            |  | 0.00        | 0                | 209,257,400        |
| <b>Total IBL46 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>209,257,400</b> |
| <b>Total For IBL46</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>209,257,400</b> |
| IBL50 On 02/08/2020 Spot Bond   |        |            | 9.14500   | 100.69939 | 9.14500            | 100.62601          |                   |            |  | 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>           |
| IBL56 On 31/01/2019 Spot Bond   |        |            |           |           | 0.00000            | 100.76081          |                   |            |  | 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   |        |            | 7.88000   | 100.96485 | 7.88000            | 100.90177          |                   |            |  | 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   |        |            | 9.99500   | 101.53643 | 9.99500            | 101.45573          |                   |            |  | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| IBL61 On 31/03/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.36557          |                   |            | 0.00        | 0                | 0                 |
| <b>Total IBL61 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL61</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL64 On 29/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.85612          |                   |            | 0.00        | 0                | 50,000,000        |
| <b>Total IBL64 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| <b>Total For IBL64</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| IBL65 On 29/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.73874          |                   |            | 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>          |
| IBL67 On 31/01/2022 Spot Bond  |        |            | 4.02000   | 147.31789 | 4.02000            | 147.22462          |                   |            | 0.00        | 0                | 62,000,000        |
| <b>Total IBL67 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>62,000,000</b> |
| <b>Total For IBL67</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>62,000,000</b> |
| IBL75 On 19/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.16772          |                   |            | 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            | 100.26901          |                   |            | 0.00        | 0                | 80,000,000        |
| <b>Total IBL76 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b> |
| <b>Total For IBL76</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b> |
| IBL77 On 25/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.70022          |                   |            | 0.00        | 0                | 0                 |
| <b>Total IBL77 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL77</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL78 On 25/11/2022 Spot Bond  |        |            | 10.04500  | 102.68995 | 10.04500           | 102.60794          |                   |            | 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  |        |            | 7.71000   | 101.85868 | 7.71000            | 101.79610          |                   |            | 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            | 100.97368          |                   |            | 0.00        | 0                | 0                 |
| <b>Total IBL82 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL82</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IBL83 On 22/03/2019 Spot Bond   |        |            |           |           | 0.00000            | 101.63779          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL83 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL83</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL84U On 21/04/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL84U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL84U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL85 On 20/05/2019 Spot Bond   |        |            |           |           | 0.00000            | 100.64535          |                   |            |  | 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            | 101.34591          |                   |            |  | 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   |        |            | 8.01000   | 103.96634 | 8.01000            | 103.89979          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL87 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL87</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL88 On 20/05/2021 Spot Bond   |        |            | 9.31500   | 105.30444 | 9.31500            | 105.22631          |                   |            |  | 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 | 22.98008  | 100.00000          | 22.82867           |                   |            |  | 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            | 100.10084          |                   |            |  | 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>      |
| IBL92 On 12/01/2020 Spot Bond   |        |            |           |           | 0.00000            | 101.19086          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL93 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL93</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL94 On 06/09/2019 Spot Bond   |        |            |           |           | 0.00000            | 99.96155           |                   |            |  | 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            | 103.41769          |                   |            | 0.00        | 800,000,000        | 400,000,000        |
| <b>Total IBL95 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>800,000,000</b> | <b>400,000,000</b> |
| <b>Total For IBL95</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>800,000,000</b> | <b>400,000,000</b> |
| IBL96 On 21/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.65007          |                   |            | 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            | 101.37781          |                   |            | 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            | 102.04481          |                   |            | 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  |        |            | 7.88000   | 104.49260 | 7.88000            | 104.42642          |                   |            | 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>           |
| IDC02L On 28/02/2028 Spot Bond |        |            | 100.00000 | 9.41459   | 100.00000          | 9.35256            |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IDC02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IDC02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IDCC01 On 06/12/2018 Spot Bond |        |            |           |           | 0.00000            | 99.87908           |                   |            | 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>           |
| IDCC02 On 26/04/2019 Spot Bond |        |            |           |           | 0.00000            | 100.79078          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IDCC02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IDCC02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IDCG02 On 22/10/2018 Spot Bond |        |            |           |           | 0.00000            | 100.98120          |                   |            | 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 |        |            | 8.81500   | 102.12980 | 8.81500            | 102.05761          |                   |            | 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            | 100.66923          |                   |            | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| IDCG06 On 24/11/2024 Spot Bond |        |            | 9.96500   | 100.72756 | 9.96500            | 100.64773          |                   |            | 39,860,000,000,000.00        | 4,000,000,000        | 1,456,164,900        |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>39,860,000,000,000.00</b> | <b>4,000,000,000</b> | <b>1,456,164,900</b> |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |            | <b>39,860,000,000,000.00</b> | <b>4,000,000,000</b> | <b>1,456,164,900</b> |
| IDCG07 On 13/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.42935          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total IDCG07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For IDCG07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| IDCG08 On 13/05/2030 Spot Bond |        |            | 11.65500  | 101.03084 | 11.65500           | 100.88988          |                   |            | 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            | 100.53159          |                   |            | 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            | 99.88846           |                   |            | 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 |        |            | 10.81500  | 102.53965 | 10.81500           | 102.45117          |                   |            | 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>             |
| IDCG12 On 26/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.83939          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total IDCG12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For IDCG12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| IDCG13 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.86467          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total IDCG13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For IDCG13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| IDCP06 On 17/10/2019 Spot Bond |        |            | 4.00000   | 4.00000   | 4.00000            | 101.48255          |                   |            | 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            | 101.82105          |                   |            | 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>             |
| IDCP2U On 05/04/2025 Spot Bond |        |            | 100.00000 | 6.74510   | 100.00000          | 6.70042            |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total IDCP2U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For IDCP2U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IDCP3L On 04/07/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IDCP3U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP3U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 9.11500   | 100.14610 | 9.11500            | 100.07296          |                   |            | 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  |        |            | 7.96500   | 105.23928 | 7.96500            | 105.17192          |                   |            | 0.00        | 0                | 0             |
| <b>Total IFC02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IFC02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN276U On 30/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN276U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN276U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN277U On 30/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN277U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN277U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN281U On 28/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN281U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN281U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN286U On 15/07/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN286U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN286U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN289U On 30/06/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN289U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN289U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN302U On 28/09/2018 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| 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>      |
| 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>      |
| IN367U On 22/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN367U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN367U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN374U On 13/10/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN374U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN374U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN378U On 16/01/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN378U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN378U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| 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  | 110.31800 | 10.00000           | 110.23200          |                   |            |  | 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            | 101.79941          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total ING228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For ING228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| ING232 On 04/10/2018 Spot Bond |        |            |           |           | 0.00000            | 101.24094          |                   |            |  | 0.00        | 20,000,000,000        | 20,000,000,000        |
| <b>Total ING232 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000,000</b> | <b>20,000,000,000</b> |
| <b>Total For ING232</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000,000</b> | <b>20,000,000,000</b> |
| ING335 On 15/08/2019 Spot Bond |        |            |           |           | 0.00000            | 102.69948          |                   |            |  | 0.00        | 10,490,425,000        | 10,490,425,000        |
| <b>Total ING335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,490,425,000</b> | <b>10,490,425,000</b> |
| <b>Total For ING335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,490,425,000</b> | <b>10,490,425,000</b> |
| ING360 On 22/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.83778          |                   |            |  | 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            | 99.92519           |                   |            |  | 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>              |
| ING370 On 29/01/2019 Spot Bond |        |            |           |           | 0.00000            | 100.72055          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total ING370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For ING370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| ING371 On 31/01/2020 Spot Bond |        |            |           |           | 0.00000            | 100.71857          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total ING371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For ING371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| ING375 On 24/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.76907          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total ING375 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For ING375</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| INLV01 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60265          |                   |            |  | 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            | 102.08436          |                   |            |  | 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>              |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| INLV03 On 11/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.67087          |                   |            | 0.00        | 0                | 520,000,000        |
| <b>Total INLV03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>520,000,000</b> |
| <b>Total For INLV03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>520,000,000</b> |
| INLV04 On 11/02/2021 Spot Bond  |        |            | 11.61500  | 103.17088 | 11.61500           | 103.07597          |                   |            | 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>           |
| INLV05 On 22/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.83791          |                   |            | 0.00        | 0                | 0                  |
| <b>Total INLV05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For INLV05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF01/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.31800 | 10.00000           | 110.23200          |                   |            | 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>           |
| IPF09 On 01/07/2019 Spot Bond   |        |            |           |           | 0.00000            | 101.71412          |                   |            | 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                | 83,000,000         |
| <b>Total IPF11 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>83,000,000</b>  |
| <b>Total For IPF11</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>83,000,000</b>  |
| IPF13 On 04/12/2020 Spot Bond   |        |            |           |           | 0.00000            | 99.91150           |                   |            | 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            | 101.92428          |                   |            | 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            | 102.07827          |                   |            | 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            | 101.80007          |                   |            | 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            | 101.64714          |                   |            | 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            | 101.66621          |                   |            | 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>           |

| Contract Details                 | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IPF19 On 22/12/2022 Spot Bond    |        |            |           |           | 0.00000            | 101.68528          |                   |            | 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            | 101.71537          |                   |            | 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            | 101.77999          |                   |            | 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            | 101.87275          |                   |            | 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>      |
| IPF24 On 05/02/2023 Spot Bond    |        |            |           |           | 0.00000            | 100.59948          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF24 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF24</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPFC19 On 26/10/2018 Spot Bond   |        |            |           |           | 0.00000            | 100.73115          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPFC19 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPFC19</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>      |
| IV017/F On 31/01/2022 Spot Bond  |        |            | 2.75000   | 100.25266 | 2.75000            | 100.23034          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV017/R212 SPOT</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV017/R212</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV019 On 31/03/2028 Spot Bond    |        |            | 6.38000   | 141.05724 | 6.38000            | 140.94111          |                   |            | 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            | 102.60937          |                   |            | 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            | 101.07292          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded  | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| IV030 On 31/01/2025 Spot Bond  |        |            | 4.96000   | 4.96000   | 4.96000            | 116.08899          |                   |            | 0.00        | 0                 | 0                 |
| <b>Total IV030 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For IV030</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| IV030A On 31/01/2025 Spot Bond |        |            | 4.96000   | 4.96000   | 4.96000            | 116.08899          |                   |            | 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            | 102.19786          |                   |            | 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>          |
| IV033 On 11/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.08919          |                   |            | 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  |        |            | 11.51500  | 102.74115 | 11.51500           | 102.64742          |                   |            | 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            | 109.22439          |                   |            | 0.00        | 30,000,000        | 30,000,000        |
| <b>Total IV035 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>30,000,000</b> | <b>30,000,000</b> |
| <b>Total For IV035</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>30,000,000</b> | <b>30,000,000</b> |
| IV036 On 22/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.20380          |                   |            | 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            | 102.06291          |                   |            | 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  |        |            | 5.47000   | 5.47000   | 5.47000            | 140.55956          |                   |            | 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            | 105.20024          |                   |            | 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  |        |            | 11.86500  | 105.38201 | 11.86500           | 105.28303          |                   |            | 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            | 100.34596          |                   |            | 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  |        |            | 11.75500  | 11.75500  | 11.75500           | 105.37238          |                   |                           | 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            | 100.94828          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total IV044 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For IV044</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| IV045 On 31/01/2022 Spot Bond  |        |            | 5.02000   | 142.69088 | 5.02000            | 142.58918          |                   | 200,800,000,000.00        |             | 40,000,000        | 20,000,000        |
| <b>Total IV045 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>200,800,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</b> |
| <b>Total For IV045</b>         |        |            |           |           |                    |                    |                   | <b>200,800,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</b> |
| IV046 On 21/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.11630          |                   |                           | 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>          |
| 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  |        |            | 5.08000   | 156.53199 | 5.08000            | 156.41931          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total IV19A SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For IV19A</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| IVA698 On 09/11/2019 Spot Bond |        |            | 7.35000   | 7.35000   | 7.35000            | 7.35000            |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total IVA698 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For IVA698</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| IVA853 On 06/09/2018 Spot Bond |        |            | 7.25000   | 7.25000   | 7.25000            | 99.82155           |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total IVA853 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For IVA853</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVA854 On 13/09/2018 Spot Bond |        |            | 7.25000   | 7.25000   | 7.25000            | 99.68320           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA854 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA854</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA855 On 20/09/2018 Spot Bond |        |            | 7.25000   | 7.25000   | 7.25000            | 99.54523           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA855 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA855</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA856 On 27/09/2018 Spot Bond |        |            | 7.35000   | 7.35000   | 7.35000            | 99.39952           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA856 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA856</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA857 On 04/10/2018 Spot Bond |        |            | 7.35000   | 7.35000   | 7.35000            | 99.26044           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA857 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA857</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA859 On 18/10/2018 Spot Bond |        |            | 7.35000   | 7.35000   | 7.35000            | 98.98345           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA859 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA859</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA861 On 01/11/2018 Spot Bond |        |            | 7.45000   | 7.45000   | 7.45000            | 98.69066           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA861 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA861</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA863 On 15/11/2018 Spot Bond |        |            | 7.45000   | 7.45000   | 7.45000            | 98.41312           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA863 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA863</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA865 On 29/11/2018 Spot Bond |        |            | 7.45000   | 7.45000   | 7.45000            | 98.13714           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA865 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA865</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC005 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.31800 | 10.00000           | 110.23200          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC005/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC005/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC027 On 03/04/2019 Spot Bond |        |            |           |           | 0.00000            | 101.42116          |                   |            | 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            | 101.41897          |                   |            | 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            | 101.45161          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC034 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC034</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC035 On 30/06/2019 Spot Bond |        |            |           |           | 0.00000            | 99.52912           |                   |            | 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 |        |            | 8.48000   | 101.88170 | 8.48000            | 101.81274          |                   |            | 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 | 55.26169  | 100.00000          | 54.89757           |                   |            | 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 |        |            | 9.38500   | 100.93643 | 9.38500            | 100.86099          |                   |            | 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            | 100.25052          |                   |            | 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>      |
| IVC055 On 26/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.84890          |                   |            | 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>      |
| IVC063 On 07/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.61851          |                   |            | 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            | 101.98712          |                   |            | 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            | 101.29942          |                   |            | 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            | 100.98805          |                   |            | 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>      |
| IVC081 On 14/07/2019 Spot Bond |        |            |           |           | 0.00000            | 101.14961          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| IVC092 On 24/11/2019 Spot Bond |        |            |           |           | 0.00000            | 100.17619          |                   |            |  | 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            | 100.16865          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IVC093 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IVC093</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IVC094 On 06/12/2021 Spot Bond |        |            | 10.23500  | 104.12465 | 10.23500           | 104.03950          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IVC094 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IVC094</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IVC097 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.60881          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IVC097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IVC097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IVC102 On 31/01/2020 Spot Bond |        |            |           |           | 0.00000            | 100.84016          |                   |            |  | 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            | 101.63450          |                   |            |  | 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            | 99.76738           |                   |            |  | 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            | 101.93955          |                   |            |  | 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            | 101.61738          |                   |            |  | 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            | 100.84256          |                   |            |  | 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            | 100.29443          |                   |            |  | 0.00        | 0                | 2,100,000,000        |
| <b>Total IVC109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,100,000,000</b> |
| <b>Total For IVC109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,100,000,000</b> |
| IVC110 On 19/05/2021 Spot Bond |        |            | 9.88500   | 102.54441 | 9.88500            | 102.46379          |                   |            |  | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC111 On 19/05/2020 Spot Bond |        |            |           |           | 0.00000            | 100.26489          |                   |            |  | 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>      |
| IVC114 On 14/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.96850          |                   |            |  | 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            | 100.39539          |                   |            |  | 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            | 100.24644          |                   |            |  | 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>      |
| IVC121 On 22/09/2018 Spot Bond |        |            |           |           | 0.00000            | 101.66603          |                   |            |  | 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            | 101.27242          |                   |            |  | 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            | 101.82034          |                   |            |  | 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            | 100.79427          |                   |            |  | 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            | 101.47407          |                   |            |  | 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>      |
| IVC128 On 23/03/2019 Spot Bond |        |            |           |           | 0.00000            | 101.50657          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC129 On 26/03/2019 Spot Bond |        |            |           |           | 0.00000            | 101.46099          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC130 On 23/04/2019 Spot Bond |        |            |           |           | 0.00000            | 100.93787          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| IVC131 On 08/05/2019 Spot Bond |        |            |           |           | 0.00000            | 100.98090          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total IVC131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For IVC131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| IVC132 On 31/05/2019 Spot Bond |        |            |           |           | 0.00000            | 100.00005          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total IVC132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For IVC132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| IVC133 On 06/12/2019 Spot Bond |        |            | 8.02000   | 8.02000   | 8.02000            | 101.86485          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total IVC133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For IVC133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| IVC134 On 25/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.83472          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total IVC134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For IVC134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| IVC135 On 31/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.74830          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total IVC135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For IVC135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| IVC136 On 22/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.23247          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total IVC136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For IVC136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| IVC137 On 29/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 28,500,000,000        |
| <b>Total IVC137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>28,500,000,000</b> |
| <b>Total For IVC137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>28,500,000,000</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>              |
| 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>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| IVF47U On 16/10/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVF47U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVF47U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVF51U On 04/02/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVF51U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVF51U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVS01U On 23/05/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVS01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVS01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JAS01 On 31/01/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.87354          |                   |            | 0.00        | 0                | 0             |
| <b>Total JAS01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JAS01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JIBAR On 15/03/2060 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total JIBAR SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JIBAR</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP002 On 13/06/2019 Spot Bond |        |            |           |           | 0.00000            | 101.94821          |                   |            | 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            | 99.86161           |                   |            | 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>      |
| KAP006 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.60025          |                   |            | 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 |        |            | 9.43500   | 105.72392 | 9.43500            | 105.64405          |                   |            | 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>      |

| Contract Details                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| KAP008 On 28/11/2019 Spot Bond      |        |            |           |           | 0.00000            | 100.54121          |                   |            | 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            | 100.17158          |                   |            | 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            | 102.40486          |                   |            | 0.00        | 0                | 120,000,000        |
| <b>Total KAP010 SPOT</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>120,000,000</b> |
| <b>Total For KAP010</b>             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>120,000,000</b> |
| KAP012 On 01/12/2022 Spot Bond      |        |            |           |           | 0.00000            | 99.93146           |                   |            | 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          |                   |            | 0.00        | 0                | 0                  |
| <b>Total KAP04U SPOT</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For KAP04U</b>             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| KAP11 On 24/10/2022 Spot Bond       |        |            |           |           | 0.00000            | 101.28126          |                   |            | 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            | 102.21629          |                   |            | 0.00        | 0                | 0                  |
| <b>Total KSB009 SPOT</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For KSB009</b>             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| KST01 On 12/07/2020 Spot Bond       |        |            |           |           | 0.00000            | 101.26270          |                   |            | 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        |        |            | 10.20500  | 123.89640 | 10.20500           | 123.79592          |                   |            | 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            | 100.29167          |                   |            | 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            | 100.84029          |                   |            | 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/JIBAR 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>           |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| LBK11 On 28/11/2019 Spot Bond   |        |            | 9.72500   | 102.41405 | 9.72500            | 102.33480          |                   |            |  | 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/I On 28/11/2019 Spot Bond |        |            | 9.62000   | 102.53370 | 9.62000            | 102.45521          |                   |            |  | 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   | 100.23215 | 9.71000            | 100.15472          |                   |            |  | 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>             |
| LBK15 On 12/10/2021 Spot Bond   |        |            |           |           | 0.00000            | 105.41508          |                   |            |  | 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            | 100.02247          |                   |            |  | 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            | 102.71882          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total LBK17 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For LBK17</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| LBK18 On 22/03/2022 Spot Bond   |        |            |           |           | 0.00000            | 105.64888          |                   |            |  | 0.00        | 700,000,000        | 1,350,000,000        |
| <b>Total LBK18 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>700,000,000</b> | <b>1,350,000,000</b> |
| <b>Total For LBK18</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>700,000,000</b> | <b>1,350,000,000</b> |
| LBK20 On 08/06/2022 Spot Bond   |        |            | 10.09500  | 102.71534 | 10.09500           | 102.63246          |                   |            |  | 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            | 99.91693           |                   |            |  | 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            | 100.09581          |                   |            |  | 0.00        | 260,000,000        | 130,000,000          |
| <b>Total LBK22 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>260,000,000</b> | <b>130,000,000</b>   |
| <b>Total For LBK22</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>260,000,000</b> | <b>130,000,000</b>   |
| LBK23 On 05/09/2022 Spot Bond   |        |            |           |           | 0.00000            | 99.88178           |                   |            |  | 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   |        |            | 10.24500  | 104.28440 | 10.24500           | 104.19902          |                   |            |  | 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> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| LBK25 On 25/03/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.48830          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK26 On 23/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.76400          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK27 On 23/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.68009          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK28 On 15/05/2028 Spot Bond  |        |            | 11.05500  | 100.28133 | 11.05500           | 100.19340          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total LBK28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For LBK28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| LBK29 On 07/06/2023 Spot Bond  |        |            | 10.04500  | 101.08144 | 10.04500           | 101.00027          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LGL04 On 14/08/2020 Spot Bond  |        |            | 8.87500   | 100.99647 | 8.87500            | 100.92500          |                   |            |  | 0.00        | 0                | 781,700,600          |
| <b>Total LGL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>781,700,600</b>   |
| <b>Total For LGL04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>781,700,600</b>   |
| LGL05 On 12/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 103.18922          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LGL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LGL05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LGL06 On 04/10/2022 Spot Bond  |        |            | 10.14500  | 104.39848 | 10.14500           | 104.31384          |                   |            |  | 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            | 102.28392          |                   |            |  | 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>             |
| LGL08 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.20900          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LGL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LGL08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LGL09 On 28/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.73103          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LGL09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LGL09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LHC05U On 27/11/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LHC05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LHC05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| LHC06L On 21/02/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total LHC06U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHC06U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LHL17 On 14/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.09336          |                   |            | 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  |        |            | 9.71000   | 104.65543 | 9.71000            | 104.57354          |                   |            | 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  |        |            | 13.72500  | 104.91038 | 13.72500           | 104.79691          |                   |            | 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            | 100.64355          |                   |            | 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            | 100.57091          |                   |            | 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            | 100.63813          |                   |            | 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            | 102.13746          |                   |            | 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            | 100.26243          |                   |            | 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            | 100.97630          |                   |            | 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            | 100.29569          |                   |            | 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>      |
| MAQ0A On 31/08/2018 Spot Bond  |        |            |           |           | 0.00000            | 103.50803          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| MAQ0A On 31/08/2018 Spot Bond |        |            |           |           | 0.00000            | 103.66917          |                   |            | 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>           |
| MAQ0J On 28/02/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MAQ0J1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MAQ0J1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MAQ0J On 28/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 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            | 100.46209          |                   |            | 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 10/12/2018 Spot Bond |        |            |           |           | 0.00000            | 99.79861           |                   |            | 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 31/01/2019 Spot Bond |        |            |           |           | 0.00000            | 100.67714          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MAQ117 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MAQ117</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MAQ12 On 16/10/2018 Spot Bond |        |            |           |           | 0.00000            | 99.08958           |                   |            | 0.00        | 0                | 0                  |
| <b>Total MAQ123 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MAQ123</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MAQ12 On 08/11/2018 Spot Bond |        |            |           |           | 0.00000            | 98.63272           |                   |            | 0.00        | 0                | 0                  |
| <b>Total MAQ125 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MAQ125</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MAQ12 On 25/09/2018 Spot Bond |        |            |           |           | 0.00000            | 99.50994           |                   |            | 0.00        | 0                | 0                  |
| <b>Total MAQ126 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MAQ126</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF04 On 07/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.36713          |                   |            | 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            | 102.27606          |                   |            | 0.00        | 0                | 245,000,000        |
| <b>Total MBF049 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>245,000,000</b> |
| <b>Total For MBF049</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>245,000,000</b> |
| MBF05 On 17/05/2019 Spot Bond |        |            |           |           | 0.00000            | 100.86677          |                   |            | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| 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            | 101.91345          |                   |            | 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 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.88893          |                   |            | 0.00        | 0                  | 0                 |
| <b>Total MBF055 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For MBF055</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| MBF05 On 28/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.41020          |                   |            | 0.00        | 180,000,000        | 90,000,000        |
| <b>Total MBF057 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>180,000,000</b> | <b>90,000,000</b> |
| <b>Total For MBF057</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>180,000,000</b> | <b>90,000,000</b> |
| MBF05: On 21/05/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                 |
| <b>Total MBF058 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For MBF058</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| MBF05: On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.22853          |                   |            | 0.00        | 0                  | 0                 |
| <b>Total MBF059 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For MBF059</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| MBF06: On 17/08/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                 |
| <b>Total MBF060 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For MBF060</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| MBF06 On 17/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.31715          |                   |            | 0.00        | 0                  | 0                 |
| <b>Total MBF061 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For MBF061</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| MBP03 On 12/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.84335          |                   |            | 0.00        | 0                  | 0                 |
| <b>Total MBP035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For MBP035</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| MBP03: On 11/04/2020 Spot Bond |        |            |           |           | 0.00000            | 101.15228          |                   |            | 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            | 100.09132          |                   |            | 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            | 100.66595          |                   |            | 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>          |

| 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 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.18414          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP039 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP039</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP04 On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.18734          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP040 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP040</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP04 On 13/04/2021 Spot Bond |        |            |           |           | 0.00000            | 101.09760          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP041 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP041</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP04 On 26/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.80825          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP042 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP042</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP04 On 27/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.79025          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP043 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP043</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBSA0 On 16/04/2019 Spot Bond |        |            | 8.11000   | 103.98619 | 8.11000            | 103.91846          |                   |            |  | 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   | 104.05174 | 8.00000            | 103.98487          |                   |            |  | 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 |        |            | 8.04000   | 103.92396 | 8.04000            | 103.85684          |                   |            |  | 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   | 103.41046 | 8.91000            | 103.33660          |                   |            |  | 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            | 101.29460          |                   |            |  | 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            | 101.34602          |                   |            |  | 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 |        |            | 8.13000   | 101.85674 | 8.13000            | 101.79056          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MEFSB4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MEFSB4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| MEFSB On 05/01/2022 Spot Bond  |        |            | 9.64000   | 102.64104 | 9.64000            | 102.56230          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MEFSB5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MEFSB5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MFS1A On 20/12/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.62422          |                   |            |  | 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  |        |            | 9.52500   | 9.52500   | 9.52500            | 102.71946          |                   |            |  | 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>           |
| MIIL03 On 28/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.09493          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MIIL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MIIL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MMF10 On 15/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.42991          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MMF101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MMF101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MMF20 On 15/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.12420          |                   |            |  | 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            | 103.34171          |                   |            |  | 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            | 102.62563          |                   |            |  | 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            | 101.69023          |                   |            |  | 0.00        | 0                | 70,000,000         |
| <b>Total MMIG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b>  |
| <b>Total For MMIG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b>  |
| MMIG0 On 17/03/2021 Spot Bond  |        |            | 9.46500   | 9.46500   | 9.46500            | 105.88767          |                   |            |  | 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            | 100.00898          |                   |            |  | 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  |        |            | 11.66500  | 11.66500  | 11.66500           | 98.86295           |                   |            |  | 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>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                     | Contracts Traded  | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|----------------------|
| MMIG0 On 12/08/2022 Spot Bond |        |            | 10.29500  | 10.29500  | 10.29500           | 102.34411          |                   |            | 205,900,000,000.00        | 20,000,000        | 1,558,180,300        |
| <b>Total MMIG05 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>205,900,000,000.00</b> | <b>20,000,000</b> | <b>1,558,180,300</b> |
| <b>Total For MMIG05</b>       |        |            |           |           |                    |                    |                   |            | <b>205,900,000,000.00</b> | <b>20,000,000</b> | <b>1,558,180,300</b> |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 101.89091          |                   |            | 0.00                      | 0                 | 100,000,000          |
| <b>Total MMIG06 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>100,000,000</b>   |
| <b>Total For MMIG06</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>100,000,000</b>   |
| MQB00 On 28/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.09555          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total MQB003 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For MQB003</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| MTN06 On 13/07/2020 Spot Bond |        |            |           |           | 0.00000            | 102.16189          |                   |            | 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            | 101.69508          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total MTN07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For MTN07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| MTN08 On 11/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.70652          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total MTN08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For MTN08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| MTN08 On 20/04/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total MTN08U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For MTN08U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| MTN09 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.76345          |                   |            | 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            | 102.66419          |                   |            | 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>             |
| MTN11 On 04/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.13219          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total MTN11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For MTN11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| MTN12 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.15881          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total MTN12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For MTN12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| MTN13 On 04/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.90799           |                   |            | 0.00        | 0                | 1,000,000,000        |
| <b>Total MTN13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For MTN13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</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>             |
| MWA3L On 18/07/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total MWA3U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MWA3U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MWAR( On 22/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.54615          |                   |            | 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>             |
| MWAR( On 22/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.22762          |                   |            | 0.00        | 0                | 0                    |
| <b>Total MWAR02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MWAR02</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>             |
| N5D23 On 20/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.88725          |                   |            | 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            | 109.77402          |                   |            | 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>             |
| N6A19 On 20/12/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.54959          |                   |            | 0.00        | 0                | 0                    |
| <b>Total N6A19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For N6A19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| N6B26 On 20/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.92571          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total N6B26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For N6B26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| N6C26 On 21/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.67118          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total N6C26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For N6C26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| N6D26 On 21/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.69082          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total N6D26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For N6D26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| N6E26 On 22/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.79081          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total N6E26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For N6E26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| N6F26 On 22/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.12409          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total N6F26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For N6F26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| N6G26 On 22/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.55490          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total N6G26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For N6G26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NAM01 On 19/11/2022 Spot Bond  |        |            | 9.94500   | 96.69492  | 9.94500            | 96.61845           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NAM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NAM01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NAM02 On 29/06/2020 Spot Bond  |        |            | 9.21500   | 102.32890 | 9.21500            | 102.25336          |                   |            |  | 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  |        |            | 9.89500   | 101.51405 | 9.89500            | 101.43416          |                   |            |  | 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  |        |            | 10.66500  | 100.10802 | 10.66500           | 100.02327          |                   |            |  | 0.00        | 0                | 560,996,100        |
| <b>Total NAM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>560,996,100</b> |
| <b>Total For NAM04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>560,996,100</b> |
| NBK11A On 28/11/2020 Spot Bond |        |            | 8.60500   | 102.98000 | 8.60500            | 102.90929          |                   |            |  | 0.00        | 0                | 116,831,500        |
| <b>Total NBK11A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>116,831,500</b> |
| <b>Total For NBK11A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>116,831,500</b> |
| NBK12A On 19/03/2021 Spot Bond |        |            | 8.61000   | 106.00015 | 8.61000            | 105.92732          |                   |            |  | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|----------------------|
| NBK12/ On 19/03/2021 Spot Bond |        |            | 9.38000   | 104.27359 | 9.38000            | 104.19569          |                   |                           | 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 |        |            | 9.69500   | 104.58017 | 9.69500            | 104.49948          |                   |                           | 0.00        | 0                  | 0                    |
| <b>Total NBK13A SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK13A</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK14/ On 25/06/2021 Spot Bond |        |            | 8.93500   | 102.61779 | 8.93500            | 102.54430          |                   |                           | 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 |        |            | 9.56500   | 98.31243  | 9.56500            | 98.23757           |                   |                           | 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 |        |            | 9.80000   | 98.86278  | 9.80000            | 98.78570           |                   | 980,000,000,000.00        |             | 100,000,000        | 337,941,700          |
| <b>Total NBK16A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>980,000,000,000.00</b> |             | <b>100,000,000</b> | <b>337,941,700</b>   |
| <b>Total For NBK16A</b>        |        |            |           |           |                    |                    |                   | <b>980,000,000,000.00</b> |             | <b>100,000,000</b> | <b>337,941,700</b>   |
| NBK17/ On 22/04/2026 Spot Bond |        |            | 9.97500   | 103.48765 | 9.97500            | 103.40512          |                   | 199,500,000,000.00        |             | 20,000,000         | 1,230,000,000        |
| <b>Total NBK17A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>199,500,000,000.00</b> |             | <b>20,000,000</b>  | <b>1,230,000,000</b> |
| <b>Total For NBK17A</b>        |        |            |           |           |                    |                    |                   | <b>199,500,000,000.00</b> |             | <b>20,000,000</b>  | <b>1,230,000,000</b> |
| NBK18/ On 01/06/2020 Spot Bond |        |            | 8.57000   | 103.44963 | 8.57000            | 103.37850          |                   | 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 |        |            | 9.71500   | 102.21654 | 9.71500            | 102.13709          |                   | 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 |        |            | 10.00500  | 104.51128 | 10.00500           | 104.42768          |                   | 200,100,000,000.00        |             | 20,000,000         | 544,301,900          |
| <b>Total NBK20A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>200,100,000,000.00</b> |             | <b>20,000,000</b>  | <b>544,301,900</b>   |
| <b>Total For NBK20A</b>        |        |            |           |           |                    |                    |                   | <b>200,100,000,000.00</b> |             | <b>20,000,000</b>  | <b>544,301,900</b>   |
| NBK20I On 25/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.77256          |                   | 0.00                      |             | 0                  | 0                    |
| <b>Total NBK20B SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK20B</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>           | <b>0</b>             |
| NBK21/ On 21/07/2027 Spot Bond |        |            | 10.42500  | 102.41542 | 10.42500           | 102.33061          |                   | 417,000,000,000.00        |             | 40,000,000         | 20,000,000           |
| <b>Total NBK21A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>417,000,000,000.00</b> |             | <b>40,000,000</b>  | <b>20,000,000</b>    |
| <b>Total For NBK21A</b>        |        |            |           |           |                    |                    |                   | <b>417,000,000,000.00</b> |             | <b>40,000,000</b>  | <b>20,000,000</b>    |
| NBK22/ On 19/11/2022 Spot Bond |        |            | 10.03500  | 103.01574 | 10.03500           | 102.93354          |                   | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK23/ On 19/11/2025 Spot Bond |        |            | 9.93500   | 106.87185 | 9.93500            | 106.78740          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK23A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK23A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK23I On 12/02/2020 Spot Bond |        |            |           |           | 0.00000            | 100.49305          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK23B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK23B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK24/ On 19/11/2027 Spot Bond |        |            | 10.01500  | 108.59814 | 10.01500           | 108.51166          |                   |            |  | 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            | 100.43032          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK24B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK24B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK25/ On 17/02/2023 Spot Bond |        |            | 9.59500   | 9.59500   | 9.59500            | 104.19010          |                   |            |  | 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            | 101.81545          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK25B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK25B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK26/ On 10/05/2023 Spot Bond |        |            | 100.00000 | 15.79076  | 100.00000          | 15.68671           |                   |            |  | 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            | 103.12718          |                   |            |  | 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>             |
| NBK27/ On 10/05/2026 Spot Bond |        |            | 10.21500  | 108.37876 | 10.21500           | 108.29078          |                   |            |  | 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>             |
| NBK28/ On 02/08/2023 Spot Bond |        |            | 9.94500   | 101.10096 | 9.94500            | 101.02101          |                   |            |  | 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            | 101.16912          |                   |            |  | 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>             |
| NBK29/ On 31/07/2026 Spot Bond |        |            | 10.16500  | 102.74160 | 10.16500           | 102.65859          |                   |            |  | 0.00        | 0                | 464,418,800          |
| <b>Total NBK29A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>464,418,800</b>   |
| <b>Total For NBK29A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>464,418,800</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    |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------------|
| NBK29I On 18/02/2019 Spot Bond |        |            |           |           | 0.00000            | 100.62831          |                   |            | 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 |        |            | 9.71000   | 99.89935  | 9.71000            | 99.82217           |                   |            | 0.00        | 0                | 0                |
| <b>Total NBK30A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NBK30A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| NBK30I On 18/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.59676          |                   |            | 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            | 100.34094          |                   |            | 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            | 100.09392          |                   |            | 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            | 100.88729          |                   |            | 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            | 102.23644          |                   |            | 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            | 102.56326          |                   |            | 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            | 103.44695          |                   |            | 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            | 100.84793          |                   |            | 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            | 102.36549          |                   |            | 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  |        |            | 7.69000   | 109.05779 | 7.69000            | 108.99072          |                   |            | 0.00        | 0                | 5,256,500        |
| <b>Total NBK3A SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,256,500</b> |
| <b>Total For NBK3A</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,256,500</b> |

| 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 | 55.72555  | 100.00000          | 55.35837           |                   |            | 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   |        |            | 11.44000  | 11.44000  | 11.44000           | 51.31902           |                   |            | 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            | 100.78580          |                   |            | 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            | 100.51857          |                   |            | 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            | 100.83427          |                   |            | 0.00        | 0                | 26,000,000        |
| <b>Total NBK42B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>26,000,000</b> |
| <b>Total For NBK42B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>26,000,000</b> |
| NBK43I On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.67539          |                   |            | 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>          |
| NBK44I On 15/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.36820          |                   |            | 0.00        | 0                | 0                 |
| <b>Total NBK44B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NBK44B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NBK45I On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.92639          |                   |            | 0.00        | 0                | 0                 |
| <b>Total NBK45B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NBK45B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NBK46I On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.38754          |                   |            | 0.00        | 0                | 0                 |
| <b>Total NBK46B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NBK46B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NBK47I On 15/02/2028 Spot Bond |        |            |           |           | 0.00000            | 101.00982          |                   |            | 0.00        | 0                | 0                 |
| <b>Total NBK47B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NBK47B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NBK7B On 19/04/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.08277          |                   |            | 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            | 101.77137          |                   |            | 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>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| 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  |        |            | 10.61000  | 105.03157 | 10.61000           | 104.94309          |                   |            | 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            | 101.76156          |                   |            | 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  |        |            | 10.64500  | 104.11200 | 10.64500           | 104.02402          |                   |            | 0.00        | 0                | 20,519,700        |
| <b>Total NCLN85 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,519,700</b> |
| <b>Total For NCLN85</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,519,700</b> |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.77137          |                   |            | 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            | 101.78695          |                   |            | 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            | 101.80657          |                   |            | 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 20/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.70971          |                   |            | 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            | 101.25506          |                   |            | 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>          |

| Contract Details              | 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 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>             |
| NED05 On 20/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total NED05U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For NED05U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| NED06 On 26/07/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total NED06U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For NED06U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| NED14 On 29/11/2018 Spot Bond |        |            |           |           | 0.00000            | 100.21372          |                   |            |  | 0.00        | 0                 | 95,000,000           |
| <b>Total NED14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>95,000,000</b>    |
| <b>Total For NED14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>95,000,000</b>    |
| NED15 On 08/04/2019 Spot Bond |        |            | 8.41000   | 8.41000   | 8.41000            | 105.33820          |                   |            |  | 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            | 102.03224          |                   |            |  | 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            | 101.23378          |                   |            |  | 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            | 101.23303          |                   |            |  | 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            | 104.31909          |                   |            |  | 0.00        | 40,000,000        | 20,000,000           |
| <b>Total NED19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>20,000,000</b>    |
| <b>Total For NED19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>20,000,000</b>    |
| NED20 On 01/07/2020 Spot Bond |        |            | 10.22500  | 103.66567 | 10.22500           | 103.58142          |                   |            |  | 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            | 105.06547          |                   |            |  | 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            | 103.83918          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total NEDT1B 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 NEDT1B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NET51 On 16/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.33919          |                   |            | 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            | 107.36978          |                   |            | 0.00        | 20,000,000           | 10,000,000           |
| <b>Total NGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>20,000,000</b>    | <b>10,000,000</b>    |
| <b>Total For NGL01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>20,000,000</b>    | <b>10,000,000</b>    |
| NGL02 On 15/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 107.47292          |                   |            | 0.00        | 20,000,000           | 20,000,000           |
| <b>Total NGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>20,000,000</b>    | <b>20,000,000</b>    |
| <b>Total For NGL02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>20,000,000</b>    | <b>20,000,000</b>    |
| NGL03 On 26/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.11863          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NGL03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NGL04 On 20/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 103.41810          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NGL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NGL04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NGL05 On 26/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.97373          |                   |            | 0.00        | 4,240,000,000        | 2,120,000,000        |
| <b>Total NGL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>4,240,000,000</b> | <b>2,120,000,000</b> |
| <b>Total For NGL05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>4,240,000,000</b> | <b>2,120,000,000</b> |
| NGLT1/On 01/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.07838          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NGLT1A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NGLT1A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NHM00 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 110.31800 | 10.00000           | 110.23200          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NHM001/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NHM001/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NHM00 On 12/05/2021 Spot Bond  |        |            | 13.50000  | 104.12997 | 13.50000           | 104.01913          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NHM002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NHM002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NHM00 On 09/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 99.70203           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NHM003 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NHM003</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NHM00 On 20/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 104.00822          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NHM004 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NHM004</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NHM00 On 18/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 103.16438          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NHM005 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 NHM005</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| NI25 On 31/01/2025 Spot Bond   |        |            | 3.71500   | 3.71500   | 3.71500            | 124.90823          |                   |                          | 0.00        | 0                 | 0                 |
| <b>Total NI25 SPOT</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For NI25</b>          |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| NI29 On 31/03/2029 Spot Bond   |        |            | 4.49500   | 4.49500   | 4.49500            | 87.14572           |                   | 89,900,000,000.00        |             | 20,000,000        | 10,000,000        |
| <b>Total NI29 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>89,900,000,000.00</b> |             | <b>20,000,000</b> | <b>10,000,000</b> |
| <b>Total For NI29</b>          |        |            |           |           |                    |                    |                   | <b>89,900,000,000.00</b> |             | <b>20,000,000</b> | <b>10,000,000</b> |
| NI38 On 31/01/2038 Spot Bond   |        |            | 4.42000   | 4.42000   | 4.42000            | 99.56184           |                   | 0.00                     |             | 0                 | 0                 |
| <b>Total NI38 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>0</b>          |
| <b>Total For NI38</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>0</b>          |
| NILB11 On 31/01/2025 Spot Bond |        |            | 3.82000   | 3.82000   | 3.82000            | 124.13600          |                   | 0.00                     |             | 0                 | 0                 |
| <b>Total NILB11 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>0</b>          |
| <b>Total For NILB11</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>0</b>          |
| NILB12 On 07/12/2033 Spot Bond |        |            | 3.45000   | 3.45000   | 3.45000            | 3.45000            |                   | 0.00                     |             | 0                 | 0                 |
| <b>Total NILB12 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>0</b>          |
| <b>Total For NILB12</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>0</b>          |
| NILB13 On 31/01/2025 Spot Bond |        |            | 4.21000   | 4.21000   | 4.21000            | 121.31440          |                   | 0.00                     |             | 0                 | 0                 |
| <b>Total NILB13 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>0</b>          |
| <b>Total For NILB13</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>0</b>          |
| NILB14 On 31/03/2028 Spot Bond |        |            | 4.33000   | 4.33000   | 4.33000            | 166.24728          |                   | 0.00                     |             | 0                 | 0                 |
| <b>Total NILB14 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>0</b>          |
| <b>Total For NILB14</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>0</b>          |
| NILB15 On 31/03/2028 Spot Bond |        |            | 4.64000   | 162.21169 | 4.64000            | 162.10062          |                   | 0.00                     |             | 0                 | 0                 |
| <b>Total NILB15 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>0</b>          |
| <b>Total For NILB15</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>0</b>          |
| NILB17 On 31/01/2038 Spot Bond |        |            | 4.57000   | 76.08767  | 4.57000            | 97.39947           |                   | 0.00                     |             | 0                 | 0                 |
| <b>Total NILB17 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>0</b>          |
| <b>Total For NILB17</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>0</b>          |
| NMP20 On 24/07/2020 Spot Bond  |        |            | 8.57500   | 102.35007 | 8.57500            | 102.28004          |                   | 0.00                     |             | 0                 | 24,527,100        |
| <b>Total NMP20N SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>24,527,100</b> |
| <b>Total For NMP20N</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>24,527,100</b> |
| NN01U On 26/08/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 0.00                     |             | 0                 | 0                 |
| <b>Total NN01U SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>0</b>          |
| <b>Total For NN01U</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>          | <b>0</b>          |
| NN02 On 24/07/2023 Spot Bond   |        |            |           |           | 0.00000            | 92.26030           |                   | 0.00                     |             | 0                 | 0                 |
| <b>Total NN02 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 NN02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A1 On 22/05/2020 Spot Bond |        |            | 9.20500   | 9.20500   | 9.20500            | 102.19449          |                   |            |  | 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>      |
| NQ1A2 On 22/05/2019 Spot Bond |        |            |           |           | 0.00000            | 100.20954          |                   |            |  | 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 22/05/2020 Spot Bond |        |            |           |           | 0.00000            | 100.85433          |                   |            |  | 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            | 100.22389          |                   |            |  | 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 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.22420          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A27 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A27</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B1 On 22/05/2020 Spot Bond |        |            | 9.40500   | 9.40500   | 9.40500            | 102.19562          |                   |            |  | 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 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 100.22353          |                   |            |  | 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>      |
| NQ1B2 On 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.23383          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1B20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1C1 On 22/05/2020 Spot Bond |        |            | 9.60500   | 9.60500   | 9.60500            | 102.19675          |                   |            |  | 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 22/05/2020 Spot Bond |        |            |           |           | 0.00000            | 100.23390          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1C17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQF1D On 22/05/2020 Spot Bond |        |            |           |           | 0.00000            | 100.25797          |                   |            |  | 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 22/05/2019 Spot Bond |        |            |           |           | 0.00000            | 100.23981          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQF1D8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| <b>Total For NQF1D8</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NRA01: On 30/11/2018 Spot Bond |        |            | 7.89000   | 104.14393 | 7.89000            | 104.07769          |                   |                             | 0.00        | 0                  | 76,877,000           |
| <b>Total NRA018 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>76,877,000</b>    |
| <b>Total For NRA018</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>76,877,000</b>    |
| NRA02: On 31/10/2022 Spot Bond |        |            | 9.51500   | 113.37746 | 9.51500            | 113.29157          |                   |                             | 0.00        | 0                  | 729,112,300          |
| <b>Total NRA022 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>729,112,300</b>   |
| <b>Total For NRA022</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>729,112,300</b>   |
| NRA02: On 31/05/2023 Spot Bond |        |            | 4.04000   | 178.77708 | 4.04000            | 178.66328          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NRA023 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NRA023</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NRA02: On 30/11/2028 Spot Bond |        |            | 11.31500  | 108.72388 | 11.31500           | 108.62583          |                   | 2,263,000,000,000.00        |             | 200,000,000        | 6,405,473,900        |
| <b>Total NRA028 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>2,263,000,000,000.00</b> |             | <b>200,000,000</b> | <b>6,405,473,900</b> |
| <b>Total For NRA028</b>        |        |            |           |           |                    |                    |                   | <b>2,263,000,000,000.00</b> |             | <b>200,000,000</b> | <b>6,405,473,900</b> |
| NRA02: On 30/11/2028 Spot Bond |        |            | 100.00000 | 15.14164  | 100.00000          | 15.04132           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NRA028/R186 SPOT</b>  |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NRA028/R186</b>   |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NSN96: On 04/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NSN96U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NSN96U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NSN97: On 15/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NSN97U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NSN97U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NSN98: On 04/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NSN98U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NSN98U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NSN99: On 26/08/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NSN99U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NSN99U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NTC18 On 27/02/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.26554          |                   |                             | 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            | 101.76788          |                   |                             | 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            | 101.52745          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NTC20 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 NTC20</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| NTC21 On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 102.21897          |                   |                           | 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>             |
| NTC22 On 15/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.38322          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total NTC22 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For NTC22</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| NTC23 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39180          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total NTC23 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For NTC23</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| NTC24 On 29/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.48036          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total NTC24 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For NTC24</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| OMI01 On 22/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22985          |                   |                           | 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            | 101.26785          |                   |                           | 0.00        | 0                 | 18,000,000           |
| <b>Total OML02 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>18,000,000</b>    |
| <b>Total For OML02</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>18,000,000</b>    |
| OML03 On 27/11/2019 Spot Bond |        |            | 9.72500   | 101.92931 | 9.72500            | 101.85043          |                   |                           | 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            | 102.71576          |                   |                           | 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 |        |            | 9.81500   | 9.81500   | 9.81500            | 104.28777          |                   |                           | 0.00        | 0                 | 1,696,066,400        |
| <b>Total OML05 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,696,066,400</b> |
| <b>Total For OML05</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,696,066,400</b> |
| OML06 On 19/03/2022 Spot Bond |        |            | 10.54500  | 104.04948 | 10.54500           | 103.96235          |                   |                           | 0.00        | 0                 | 1,687,107,700        |
| <b>Total OML06 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,687,107,700</b> |
| <b>Total For OML06</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,687,107,700</b> |
| OML07 On 19/03/2025 Spot Bond |        |            | 11.31500  | 103.35586 | 11.31500           | 103.26316          |                   | 226,300,000,000.00        |             | 20,000,000        | 1,031,000,000        |
| <b>Total OML07 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>226,300,000,000.00</b> |             | <b>20,000,000</b> | <b>1,031,000,000</b> |
| <b>Total For OML07</b>        |        |            |           |           |                    |                    |                   | <b>226,300,000,000.00</b> |             | <b>20,000,000</b> | <b>1,031,000,000</b> |
| OML08 On 14/09/2020 Spot Bond |        |            |           |           | 0.00000            | 102.92771          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total OML08 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 OML08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OML09 On 14/09/2022 Spot Bond  |        |            | 10.64500  | 105.93450 | 10.64500           | 105.84497          |                   |            |  | 0.00        | 0                | 1,349,880,800        |
| <b>Total OML09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,349,880,800</b> |
| <b>Total For OML09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,349,880,800</b> |
| OML10 On 14/09/2025 Spot Bond  |        |            | 11.26500  | 105.73225 | 11.26500           | 105.63783          |                   |            |  | 0.00        | 0                | 1,274,492,100        |
| <b>Total OML10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,274,492,100</b> |
| <b>Total For OML10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,274,492,100</b> |
| PBAJ1L On 01/09/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PBAJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PBAJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PBBJ1L On 01/12/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PBBJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PBBJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PBGJ1L On 01/05/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PBGJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PBGJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PBJC1L On 01/01/2030 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PBJC1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PBJC1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PBJJ1L On 01/01/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PBJJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PBJJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PBKJ1L 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>             |
| PBKS1L 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>             |
| PBKX1L 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>             |
| PBLS1L On 01/07/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PBLS1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PBLS1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PBLT1L 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>             |

| Contract Details               | 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 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>          |
| PBUJ11 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>          |
| PBVJ11 On 01/06/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total PBVJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For PBVJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| PMM12 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 110.31800 | 10.00000           | 110.23200          |                   |            |  | 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>          |
| PMM38 On 12/06/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.93076          |                   |            |  | 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            | 99.92016           |                   |            |  | 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            | 99.91586           |                   |            |  | 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>          |
| PMM43 On 28/02/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.01097          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total PMM43 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For PMM43</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| PMM44 On 07/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.56685          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total PMM44 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For PMM44</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| PMM45 On 28/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.06535          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total PMM45 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For PMM45</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| PMM46 On 29/06/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total PMM46U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For PMM46U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| PPC00; On 31/12/2018 Spot Bond |        |            |           |           | 0.00000            | 100.66029          |                   |            |  | 0.00        | 0                | 25,427,500        |
| <b>Total PPC002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,427,500</b> |

| Contract Details               | 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 PPC002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>25,427,500</b>      |
| PPC00: On 31/10/2019 Spot Bond |        |            |           |           | 0.00000            | 99.07188           |                   |            |  | 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>               |
| PRE2A On 20/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.25034          |                   |            |  | 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            | 100.26210          |                   |            |  | 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            | 100.27237          |                   |            |  | 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            | 100.29289          |                   |            |  | 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            | 100.29582          |                   |            |  | 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            | 100.29874          |                   |            |  | 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   |        |            | 8.93000   | 111.16095 | 8.86500            | 111.48016          |                   |            |  | 330,546,990,352,000.00       | 2,612,603,246,400      | 1,564,242,223,700      |
| <b>Total R186 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>10,546,990,352,000.00</b> | <b>612,603,246,400</b> | <b>564,242,223,700</b> |
| <b>Total For R186</b>          |        |            |           |           |                    |                    |                   |            |  | <b>10,546,990,352,000.00</b> | <b>612,603,246,400</b> | <b>564,242,223,700</b> |
| R197 On 07/12/2023 Spot Bond   |        |            | 2.84000   | 297.48851 | 2.84000            | 297.32790          |                   |            |  | 1,057,616,000,000.00         | 372,400,000            | 51,252,062,200         |
| <b>Total R197 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>1,057,616,000,000.00</b>  | <b>372,400,000</b>     | <b>51,252,062,200</b>  |
| <b>Total For R197</b>          |        |            |           |           |                    |                    |                   |            |  | <b>1,057,616,000,000.00</b>  | <b>372,400,000</b>     | <b>51,252,062,200</b>  |
| R202 On 07/12/2033 Spot Bond   |        |            | 3.10000   | 231.67414 | 3.10000            | 231.54418          |                   |            |  | 27,280,000,000.00            | 8,800,000              | 250,775,751,900        |
| <b>Total R202 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>27,280,000,000.00</b>     | <b>8,800,000</b>       | <b>250,775,751,900</b> |
| <b>Total For R202</b>          |        |            |           |           |                    |                    |                   |            |  | <b>27,280,000,000.00</b>     | <b>8,800,000</b>       | <b>250,775,751,900</b> |
| R203 On 28/02/2023 Spot Bond   |        |            | 8.36000   | 97.81708  | 8.29500            | 97.98742           |                   |            |  | 373,813,343,892,000.00       | 164,331,739,700        | 693,815,918,000        |
| <b>Total R203 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>3,813,343,892,000.00</b>  | <b>164,331,739,700</b> | <b>693,815,918,000</b> |
| <b>Total For R203</b>          |        |            |           |           |                    |                    |                   |            |  | <b>3,813,343,892,000.00</b>  | <b>164,331,739,700</b> | <b>693,815,918,000</b> |
| R2030 On 31/01/2030 Spot Bond  |        |            | 9.26500   | 91.93103  | 9.26500            | 91.86317           |                   |            |  | 121,594,253,323,500.00       | 552,789,449,900        | 839,702,134,400        |
| <b>Total R2030 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>11,594,253,323,500.00</b> | <b>552,789,449,900</b> | <b>839,702,134,400</b> |



| Contract Details              | 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 R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>21,594,253,323,500.00</b> | <b>552,789,449,900</b> | <b>339,702,134,400</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.44500   | 94.46734  | 9.44500            | 94.39590           |                   |            | 145,407,190,458,000.00       | 756,528,024,400        | 1,120,068,939,000      |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>15,407,190,458,000.00</b> | <b>756,528,024,400</b> | <b>120,068,939,000</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>15,407,190,458,000.00</b> | <b>756,528,024,400</b> | <b>120,068,939,000</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 9.58500   | 94.24610  | 9.58500            | 94.17300           |                   |            | 070,609,572,631,000.00       | 842,004,128,600        | 1,147,204,138,200      |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0,609,572,631,000.00</b>  | <b>842,004,128,600</b> | <b>147,204,138,200</b> |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>0,609,572,631,000.00</b>  | <b>842,004,128,600</b> | <b>147,204,138,200</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 9.63500   | 91.07423  | 9.63500            | 91.00440           |                   |            | 870,239,912,461,000.00       | 194,108,968,600        | 712,021,781,700        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0,239,912,461,000.00</b>  | <b>194,108,968,600</b> | <b>712,021,781,700</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>0,239,912,461,000.00</b>  | <b>194,108,968,600</b> | <b>712,021,781,700</b> |
| R204 On 21/12/2018 Spot Bond  |        |            | 6.76500   | 101.94057 | 6.71000            | 101.90188          |                   |            | 3,925,508,961,000.00         | 580,267,400            | 21,540,536,300         |
| <b>Total R204 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>3,925,508,961,000.00</b>  | <b>580,267,400</b>     | <b>21,540,536,300</b>  |
| <b>Total For R204</b>         |        |            |           |           |                    |                    |                   |            | <b>3,925,508,961,000.00</b>  | <b>580,267,400</b>     | <b>21,540,536,300</b>  |
| R2040 On 31/01/2040 Spot Bond |        |            | 9.70500   | 94.50648  | 9.70500            | 94.43349           |                   |            | 503,321,921,445,500.00       | 154,901,795,100        | 676,946,640,000        |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>13,321,921,445,500.00</b> | <b>154,901,795,100</b> | <b>676,946,640,000</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>13,321,921,445,500.00</b> | <b>154,901,795,100</b> | <b>676,946,640,000</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 9.73500   | 91.57884  | 9.73500            | 91.50790           |                   |            | 351,631,139,749,500.00       | 652,453,121,700        | 895,609,072,300        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,631,139,749,500.00</b>  | <b>652,453,121,700</b> | <b>895,609,072,300</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>1,631,139,749,500.00</b>  | <b>652,453,121,700</b> | <b>895,609,072,300</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 9.72000   | 90.69880  | 9.72000            | 90.62749           |                   |            | 363,752,136,496,000.00       | 860,468,326,800        | 1,283,681,463,900      |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>13,752,136,496,000.00</b> | <b>860,468,326,800</b> | <b>283,681,463,900</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>13,752,136,496,000.00</b> | <b>860,468,326,800</b> | <b>283,681,463,900</b> |
| R207 On 15/01/2020 Spot Bond  |        |            | 7.59000   | 100.53888 | 7.52500            | 100.56096          |                   |            | 850,930,215,102,000.00       | 112,112,017,800        | 125,243,750,200        |
| <b>Total R207 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,930,215,102,000.00</b> | <b>112,112,017,800</b> | <b>125,243,750,200</b> |
| <b>Total For R207</b>         |        |            |           |           |                    |                    |                   |            | <b>10,930,215,102,000.00</b> | <b>112,112,017,800</b> | <b>125,243,750,200</b> |
| R208 On 31/03/2021 Spot Bond  |        |            | 7.88000   | 100.28208 | 7.81500            | 100.36557          |                   |            | 798,661,049,020,000.00       | 735,870,691,500        | 710,907,215,400        |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>18,661,049,020,000.00</b> | <b>735,870,691,500</b> | <b>710,907,215,400</b> |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>18,661,049,020,000.00</b> | <b>735,870,691,500</b> | <b>710,907,215,400</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 9.60500   | 74.44204  | 9.54500            | 74.78243           |                   |            | 241,367,269,907,500.00       | 441,579,101,500        | 1,503,351,486,300      |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>11,367,269,907,500.00</b> | <b>441,579,101,500</b> | <b>503,351,486,300</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>11,367,269,907,500.00</b> | <b>441,579,101,500</b> | <b>503,351,486,300</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 3.08000   | 184.36275 | 3.08000            | 184.25963          |                   |            | 221,760,000,000.00           | 72,000,000             | 32,755,263,131         |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>221,760,000,000.00</b>    | <b>72,000,000</b>      | <b>32,755,263,131</b>  |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>221,760,000,000.00</b>    | <b>72,000,000</b>      | <b>32,755,263,131</b>  |
| R212 On 31/01/2022 Spot Bond  |        |            | 2.72000   | 153.60053 | 2.72000            | 153.51927          |                   |            | 110,553,856,000,000.00       | 40,644,800,000         | 86,087,235,900         |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,553,856,000,000.00</b> | <b>40,644,800,000</b>  | <b>86,087,235,900</b>  |

| Contract Details              | 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 R212</b>         |        |            |           |           |                    |                    |                   |            | <b>10,553,856,000,000.00</b>  | <b>40,644,800,000</b>  | <b>86,087,235,900</b>  |
| R213 On 28/02/2031 Spot Bond  |        |            | 9.41000   | 82.56597  | 9.35500            | 82.85441           |                   |            | 158,348,415,896,000.00        | 229,367,525,600        | 387,328,650,200        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>158,348,415,896,000.00</b> | <b>229,367,525,600</b> | <b>387,328,650,200</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>158,348,415,896,000.00</b> | <b>229,367,525,600</b> | <b>387,328,650,200</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 9.69000   | 71.05094  | 9.69000            | 70.99525           |                   |            | 942,588,103,501,000.00        | 303,672,662,900        | 935,579,677,900        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>942,588,103,501,000.00</b> | <b>303,672,662,900</b> | <b>935,579,677,900</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>942,588,103,501,000.00</b> | <b>303,672,662,900</b> | <b>935,579,677,900</b> |
| RCG01 On 24/10/2019 Spot Bond |        |            |           |           | 0.00000            | 101.55677          |                   |            | 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>               |
| RDF02 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>               |
| RDF04 On 04/10/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 375,000,000,000,000.00        | 23,750,000,000         | 23,750,000,000         |
| <b>Total RDF04U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>375,000,000,000,000.00</b> | <b>23,750,000,000</b>  | <b>23,750,000,000</b>  |
| <b>Total For RDF04U</b>       |        |            |           |           |                    |                    |                   |            | <b>375,000,000,000,000.00</b> | <b>23,750,000,000</b>  | <b>23,750,000,000</b>  |
| RDF05 On 04/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 250,000,000,000,000.00        | 2,500,000,000          | 2,500,000,000          |
| <b>Total RDF05U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>250,000,000,000,000.00</b> | <b>2,500,000,000</b>   | <b>2,500,000,000</b>   |
| <b>Total For RDF05U</b>       |        |            |           |           |                    |                    |                   |            | <b>250,000,000,000,000.00</b> | <b>2,500,000,000</b>   | <b>2,500,000,000</b>   |
| RDF06 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>               |
| RDF07 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>               |
| RDF08 On 01/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                          | 0                      | 0                      |
| <b>Total RDF08U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| <b>Total For RDF08U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| RDF09 On 21/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                          | 0                      | 0                      |
| <b>Total RDF09U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| <b>Total For RDF09U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| RDF10 On 21/08/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                          | 0                      | 0                      |
| <b>Total RDF10U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| <b>Total For RDF10U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| RDF13 On 22/08/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 250,000,000,000,000.00        | 2,500,000,000          | 2,500,000,000          |
| <b>Total RDF13U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>250,000,000,000,000.00</b> | <b>2,500,000,000</b>   | <b>2,500,000,000</b>   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                  | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------|------------------|---------------|
| <b>Total For RDF13U</b>        |        |            |           |           |                    |                    |                   |            | 50,000,000,000,000.00  | 2,500,000,000    | 2,500,000,000 |
| RDF14I On 30/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 250,000,000,000,000.00 | 2,500,000,000    | 2,500,000,000 |
| <b>Total RDF14U SPOT</b>       |        |            |           |           |                    |                    |                   |            | 50,000,000,000,000.00  | 2,500,000,000    | 2,500,000,000 |
| <b>Total For RDF14U</b>        |        |            |           |           |                    |                    |                   |            | 50,000,000,000,000.00  | 2,500,000,000    | 2,500,000,000 |
| RDF15I On 30/08/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 250,000,000,000,000.00 | 2,500,000,000    | 2,500,000,000 |
| <b>Total RDF15U SPOT</b>       |        |            |           |           |                    |                    |                   |            | 50,000,000,000,000.00  | 2,500,000,000    | 2,500,000,000 |
| <b>Total For RDF15U</b>        |        |            |           |           |                    |                    |                   |            | 50,000,000,000,000.00  | 2,500,000,000    | 2,500,000,000 |
| RDF16I On 30/08/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                   | 0                | 0             |
| <b>Total RDF16U SPOT</b>       |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 0             |
| <b>Total For RDF16U</b>        |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 0             |
| RDFB0 On 27/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.79787          |                   |            | 0.00                   | 0                | 0             |
| <b>Total RDFB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 0             |
| <b>Total For RDFB05</b>        |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 0             |
| RDFB0 On 22/03/2019 Spot Bond  |        |            |           |           | 0.00000            | 102.22627          |                   |            | 0.00                   | 0                | 0             |
| <b>Total RDFB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 0             |
| <b>Total For RDFB06</b>        |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 0             |
| 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> |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 0             |
| <b>Total For RDFB06/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 0             |
| RDFB0 On 30/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.62373          |                   |            | 0.00                   | 0                | 0             |
| <b>Total RDFB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 0             |
| <b>Total For RDFB07</b>        |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 0             |
| RDFB0 On 30/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.12603          |                   |            | 0.00                   | 0                | 0             |
| <b>Total RDFB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 0             |
| <b>Total For RDFB08</b>        |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 0             |
| RDFB0 On 02/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.93258           |                   |            | 0.00                   | 0                | 0             |
| <b>Total RDFB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 0             |
| <b>Total For RDFB09</b>        |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 0             |
| RDFB1 On 27/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.89711          |                   |            | 0.00                   | 0                | 51,000,000    |
| <b>Total RDFB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 51,000,000    |
| <b>Total For RDFB10</b>        |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 51,000,000    |
| RDFB1 On 27/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.56246          |                   |            | 0.00                   | 0                | 0             |
| <b>Total RDFB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 0             |
| <b>Total For RDFB11</b>        |        |            |           |           |                    |                    |                   |            | 0.00                   | 0                | 0             |
| RDFB1 On 27/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.09466          |                   |            | 0.00                   | 0                | 0             |
| <b>Total RDFB12 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 RDFB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 12/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.83243          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 12/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.87606          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC4 On 05/10/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.25105          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC4 On 23/09/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.39081          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC4 On 04/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 99.91966           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC4 On 28/01/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.71946          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REB12I On 07/11/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total REB12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REB12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REB13I On 07/02/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total REB13U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REB13U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REBC0 On 21/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.23991          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total REBC09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REBC09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED20 On 05/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.89758          |                   |            |  | 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            | 102.29074          |                   |            |  | 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            | 101.87374          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RED204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For RED204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED20: On 05/07/2020 Spot Bond |        |            |           |           | 0.00000            | 102.10509          |                   |            |  | 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            | 102.32479          |                   |            |  | 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            | 100.13732          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RED401 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED401</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED50 On 05/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.84173          |                   |            |  | 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>      |
| RED60 On 09/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.49930          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RED601 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED601</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED60: On 09/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.62406          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RED602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED70 On 17/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.42737          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RED701 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED701</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED80 On 06/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.74831          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RED801 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED801</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED90 On 28/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.82568          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RED901 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED901</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES02: On 02/03/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <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>      |
| RES03: 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>      |
| RES04: 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>      |

| Contract Details               | 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 RES04U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| RES30 On 07/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.57802          |                   |            |                              | 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            | 100.07891          |                   |            |                              | 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            | 99.89280           |                   |            |                              | 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            | 100.90087          |                   |            |                              | 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            | 100.55316          |                   |            |                              | 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>      |
| RES40 On 13/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.17330          |                   |            |                              | 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            | 100.02166          |                   |            |                              | 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>      |
| RES42I On 02/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                              | 0.00                 | 0                  | 0             |
| <b>Total RES42U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For RES42U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| RES43I On 03/05/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                              | 0.00                 | 0                  | 0             |
| <b>Total RES43U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For RES43U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| RES44I On 25/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                              | 0.00                 | 0                  | 0             |
| <b>Total RES44U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For RES44U</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   |        |            | 9.24500   | 105.31525 | 9.24500            | 105.23726          |                   |            | 12,943,000,000,000.00        | 1,400,000,000        | 837,120,500        |               |
| <b>Total RW21 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>12,943,000,000,000.00</b> | <b>1,400,000,000</b> | <b>837,120,500</b> |               |

| Contract Details               | 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 RW21</b>          |        |            |           |           |                    |                    |                   |            | <b>12,943,000,000,000.00</b> | <b>1,400,000,000</b> | <b>837,120,500</b>   |
| RW23 On 10/12/2023 Spot Bond   |        |            | 9.97500   | 100.30973 | 9.97500            | 100.22972          |                   |            | 0.00                         | 0                    | 651,234,900          |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>651,234,900</b>   |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>651,234,900</b>   |
| RW28 On 10/12/2028 Spot Bond   |        |            | 11.06500  | 97.38679  | 11.06500           | 97.30087           |                   |            | 0.00                         | 0                    | 463,397,300          |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>463,397,300</b>   |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>463,397,300</b>   |
| SBK12/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.31800 | 10.00000           | 110.23200          |                   |            | 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>             |
| SBK17 On 30/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.33269          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total SBK17 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBK17</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBK18 On 24/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.04259          |                   |            | 0.00                         | 0                    | 50,000,000           |
| <b>Total SBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>50,000,000</b>    |
| <b>Total For SBK18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>50,000,000</b>    |
| SBK19 On 24/10/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.96198          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total SBK19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBK19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBK20 On 02/12/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.91520          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total SBK20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBK20</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBK21 On 28/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.80839          |                   |            | 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            | 102.73979          |                   |            | 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  |        |            | 10.74500  | 105.49431 | 10.74500           | 105.40434          |                   |            | 0.00                         | 0                    | 2,030,000,000        |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>2,030,000,000</b> |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>2,030,000,000</b> |
| SBK24 On 19/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 104.11601          |                   |            | 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>             |

| Contract Details              | 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 SBK24/JIBAR</b>  |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| SBK25 On 25/04/2021 Spot Bond |        |            |           |           | 0.00000            | 106.12811          |                   |                              | 0.00                 | 20,000,000           | 10,000,000        |
| <b>Total SBK25 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>20,000,000</b>    | <b>10,000,000</b> |
| <b>Total For SBK25</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>20,000,000</b>    | <b>10,000,000</b> |
| SBK26 On 25/04/2021 Spot Bond |        |            | 10.41500  | 108.49820 | 10.41500           | 108.40794          |                   |                              | 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>          |
| SBN01 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.72222          |                   |                              | 0.00                 | 0                    | 0                 |
| <b>Total SBN01 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| <b>Total For SBN01</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| SBS16 On 22/09/2018 Spot Bond |        |            |           |           | 0.00000            | 101.69075          |                   |                              | 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            | 102.99293          |                   |                              | 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 |        |            | 8.53500   | 106.00299 | 8.53500            | 105.93040          |                   | 52,917,000,000,000.00        | 6,200,000,000        | 2,429,164,000        |                   |
| <b>Total SBS19 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>52,917,000,000,000.00</b> | <b>6,200,000,000</b> | <b>2,429,164,000</b> |                   |
| <b>Total For SBS19</b>        |        |            |           |           |                    |                    |                   | <b>52,917,000,000,000.00</b> | <b>6,200,000,000</b> | <b>2,429,164,000</b> |                   |
| SBS20 On 15/05/2026 Spot Bond |        |            | 9.85000   | 104.06433 | 9.85000            | 103.98279          |                   | 197,000,000,000.00           | 20,000,000           | 395,673,700          |                   |
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>197,000,000,000.00</b>    | <b>20,000,000</b>    | <b>395,673,700</b>   |                   |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   | <b>197,000,000,000.00</b>    | <b>20,000,000</b>    | <b>395,673,700</b>   |                   |
| SBS21 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 103.27803          |                   | 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            | 100.65611          |                   | 0.00                         | 0                    | 0                    |                   |
| <b>Total SBS24 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                   |
| <b>Total For SBS24</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                   |
| SBS25 On 24/05/2019 Spot Bond |        |            | 8.00000   | 103.03648 | 8.00000            | 102.97062          |                   | 0.00                         | 0                    | 334,331,600          |                   |
| <b>Total SBS25 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>334,331,600</b>   |                   |
| <b>Total For SBS25</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>334,331,600</b>   |                   |
| SBS27 On 20/02/2024 Spot Bond |        |            | 9.29500   | 103.89151 | 9.29500            | 103.81459          |                   | 0.00                         | 0                    | 183,108,900          |                   |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>183,108,900</b>   |                   |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>183,108,900</b>   |                   |
| SBS29 On 12/06/2019 Spot Bond |        |            | 8.07500   | 102.40159 | 8.07500            | 102.33517          |                   | 0.00                         | 0                    | 0                    |                   |
| <b>Total SBS29 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 SBS29</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 9.98000   | 92.79500  | 9.98000            | 92.72136           |                   |            | 7,984,000,000,000.00        | 800,000,000        | 661,379,600          |
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>7,984,000,000,000.00</b> | <b>800,000,000</b> | <b>661,379,600</b>   |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |            | <b>7,984,000,000,000.00</b> | <b>800,000,000</b> | <b>661,379,600</b>   |
| SBS30 On 12/06/2019 Spot Bond |        |            |           |           | 0.00000            | 101.87596          |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total SBS30 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS30</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| SBS31 On 12/06/2027 Spot Bond |        |            | 10.06500  | 100.58275 | 10.06500           | 100.50182          |                   |            | 0.00                        | 0                  | 2,908,125,500        |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>2,908,125,500</b> |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>2,908,125,500</b> |
| SBS33 On 19/09/2019 Spot Bond |        |            |           |           | 0.00000            | 101.65655          |                   |            | 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 |        |            | 9.91500   | 105.42731 | 9.91500            | 105.34417          |                   |            | 0.00                        | 0                  | 1,500,000,000        |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>1,500,000,000</b> |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>1,500,000,000</b> |
| SBS36 On 29/01/2020 Spot Bond |        |            |           |           | 0.00000            | 101.11294          |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total SBS36 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS36</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| SBS37 On 29/01/2020 Spot Bond |        |            | 8.44500   | 100.15778 | 8.44500            | 100.09027          |                   |            | 168,900,000,000.00          | 20,000,000         | 10,000,000           |
| <b>Total SBS37 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>168,900,000,000.00</b>   | <b>20,000,000</b>  | <b>10,000,000</b>    |
| <b>Total For SBS37</b>        |        |            |           |           |                    |                    |                   |            | <b>168,900,000,000.00</b>   | <b>20,000,000</b>  | <b>10,000,000</b>    |
| SBS38 On 29/01/2025 Spot Bond |        |            | 9.74000   | 97.82899  | 9.74000            | 97.75317           |                   |            | 0.00                        | 0                  | 1,210,000,000        |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>1,210,000,000</b> |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>1,210,000,000</b> |
| SBS39 On 29/01/2030 Spot Bond |        |            | 10.47000  | 95.93901  | 10.47000           | 95.85923           |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| SBS4 On 16/11/2021 Spot Bond  |        |            | 9.03000   | 101.37507 | 9.03000            | 101.30211          |                   |            | 0.00                        | 0                  | 877,345,600          |
| <b>Total SBS4 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>877,345,600</b>   |
| <b>Total For SBS4</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>877,345,600</b>   |
| SBS40 On 12/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.26615          |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total SBS40 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS40</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| SBS41 On 12/11/2022 Spot Bond |        |            | 9.20500   | 105.71006 | 9.20500            | 105.63253          |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total SBS41 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 SBS41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS42 On 12/11/2025 Spot Bond |        |            | 9.75500   | 107.76446 | 9.75500            | 107.68082          |                   |            |  | 0.00        | 0                | 788,035,000          |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>788,035,000</b>   |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>788,035,000</b>   |
| SBS43 On 12/11/2027 Spot Bond |        |            | 10.05500  | 107.84036 | 10.05500           | 107.75415          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS44 On 15/02/2019 Spot Bond |        |            |           |           | 0.00000            | 100.53363          |                   |            |  | 0.00        | 0                | 100,000,000          |
| <b>Total SBS44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| <b>Total For SBS44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| SBS45 On 15/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.48761          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS46 On 15/02/2023 Spot Bond |        |            | 9.22000   | 105.66212 | 9.22000            | 105.58451          |                   |            |  | 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            | 101.96131          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS48 On 31/01/2020 Spot Bond |        |            |           |           | 0.00000            | 101.09548          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS49 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.64489          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS50 On 31/01/2022 Spot Bond |        |            | 9.45500   | 100.85719 | 9.45500            | 100.78127          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS51 On 31/01/2024 Spot Bond |        |            | 9.90500   | 9.90500   | 9.90500            | 100.27202          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS52 On 29/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.64177          |                   |            |  | 0.00        | 0                | 3,800,000,000        |
| <b>Total SBS52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,800,000,000</b> |
| <b>Total For SBS52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,800,000,000</b> |
| SBS53 On 03/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.82356          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS53 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 SBS53</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| SBS54 On 12/06/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.36921          |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total SBS54 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For SBS54</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| SBS55 On 12/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.77243          |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total SBS55 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For SBS55</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| SBS56 On 12/06/2022 Spot Bond  |        |            | 9.09500   | 9.09500   | 9.09500            | 101.47647          |                   |                           | 0.00        | 0                 | 322,778,400        |
| <b>Total SBS56 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>322,778,400</b> |
| <b>Total For SBS56</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>322,778,400</b> |
| SBS57 On 12/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.92459          |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total SBS57 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For SBS57</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| SBS58 On 12/06/2027 Spot Bond  |        |            |           |           | 0.00000            | 103.09547          |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total SBS58 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For SBS58</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| SBS59 On 09/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.19000          |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total SBS59 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For SBS59</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| SBS60 On 18/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.03772          |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total SBS60 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For SBS60</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 3.85000   | 284.14404 | 3.85000            | 283.96749          |                   | 154,000,000,000.00        |             | 40,000,000        | 20,000,000         |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>154,000,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</b>  |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   | <b>154,000,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</b>  |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 4.40000   | 4.40000   | 4.40000            | 199.10492          |                   | 0.00                      | 0           | 0                 | 0                  |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>    | <b>0</b>          | <b>0</b>           |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>    | <b>0</b>          | <b>0</b>           |
| SBT101 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 104.46984          |                   |                           | 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            | 103.55857          |                   |                           | 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>           |
| SBT201 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.88447          |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total SBT201 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 SBT201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SGI004 On 20/01/2021 Spot Bond |        |            |           |           | 0.00000            | 101.77960          |                   |            |  | 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            | 101.77974          |                   |            |  | 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            | 101.60823          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SGI006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SGI006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SHI02 On 01/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 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  | 110.31800 | 10.00000           | 110.23200          |                   |            |  | 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>          |
| SLI4 On 15/08/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.56622          |                   |            |  | 0.00        | 0                | 16,000,000        |
| <b>Total SLI4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>16,000,000</b> |
| <b>Total For SLI4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>16,000,000</b> |
| SLRA1 On 15/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.39120          |                   |            |  | 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            | 100.40170          |                   |            |  | 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            | 100.38106          |                   |            |  | 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            | 100.39186          |                   |            |  | 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            | 100.40840          |                   |            |  | 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            | 100.41242          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SLRB2 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 SLRB2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRB3 On 15/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.41319          |                   |            |  | 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            | 100.41544          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRB4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRB4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRC1 On 15/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.44320          |                   |            |  | 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            | 100.45180          |                   |            |  | 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            | 100.43159          |                   |            |  | 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            | 100.44114          |                   |            |  | 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            | 101.29935          |                   |            |  | 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 |        |            | 10.69500  | 10.69500  | 10.69500           | 108.34388          |                   |            |  | 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            | 103.22308          |                   |            |  | 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            | 100.86871          |                   |            |  | 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            | 100.41944          |                   |            |  | 0.00        | 0                | 131,000,000          |
| <b>Total SPDA11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>131,000,000</b>   |
| <b>Total For SPDA11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>131,000,000</b>   |
| SPDA1 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24424          |                   |            |  | 0.00        | 0                | 1,420,000,000        |
| <b>Total SPDA12 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,420,000,000</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 SPDA12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,420,000,000</b> |
| SPDA6 On 21/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.70179          |                   |            |  | 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            | 100.68636          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA7 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA7</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA8 On 21/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.24002          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA8 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA8</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA9 On 21/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.73399          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA9 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA9</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPG00: On 09/09/2019 Spot Bond |        |            |           |           | 0.00000            | 99.76121           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPG002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPG002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPG00: On 31/10/2019 Spot Bond |        |            |           |           | 0.00000            | 100.79014          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPG003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPG003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SS039L On 18/01/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SS039U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SS039U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SS040L On 18/05/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SS040U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SS040U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SS041L On 29/11/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SS041U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SS041U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SS042L On 02/07/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SS042U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SS042U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SS043L On 04/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SS043U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SS043U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SS044L On 16/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SS044U 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 SS044U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS045L On 09/01/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS045U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS045U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS046L On 15/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS046U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS046U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS047L On 15/08/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS047U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS047U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS048L On 15/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS048U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS048U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSA06 On 16/04/2020 Spot Bond  |        |            | 8.99500   | 101.68818 | 8.99500            | 101.61487          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSA06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSA06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN00 On 31/03/2021 Spot Bond  |        |            | 9.38500   | 96.96383  | 9.38500            | 96.89097           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN00 On 31/03/2021 Spot Bond  |        |            | 9.38500   | 96.96383  | 9.38500            | 96.89097           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01 On 31/01/2025 Spot Bond  |        |            | 4.37500   | 4.37500   | 4.37500            | 120.14245          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01 On 21/12/2026 Spot Bond  |        |            | 10.36500  | 102.83040 | 10.36500           | 102.74527          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02 On 28/02/2031 Spot Bond  |        |            | 11.22500  | 72.03672  | 11.22500           | 71.97155           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02 On 21/01/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.93948          |                   |            |  | 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            | 101.05869          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN026 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 SSN026</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSN02: On 25/09/2019 Spot Bond |        |            |           |           | 0.00000            | 101.65245          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSN027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SSN027</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSN02: On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.81544           |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSN029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SSN029</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSN03: On 17/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.79802          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSN033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SSN033</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSN03: On 02/06/2020 Spot Bond |        |            |           |           | 0.00000            | 99.93143           |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SSN034</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSN03: On 17/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.35241          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSN035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SSN035</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSN03: On 01/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.92729           |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SSN037</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSN03: On 26/01/2021 Spot Bond |        |            | 9.55000   | 9.55000   | 9.55000            | 100.91680          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSN038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SSN038</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSN04: On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.18658          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SSN040</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSN04: On 13/10/2023 Spot Bond |        |            | 9.69500   | 104.20269 | 9.69500            | 104.12187          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSN041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SSN041</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSN04: On 31/01/2038 Spot Bond |        |            | 4.14000   | 103.82312 | 4.14000            | 103.75640          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SSN043</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSN04: On 09/02/2027 Spot Bond |        |            |           |           | 0.00000            | 98.83908           |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSN044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SSN044</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSN04: On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.77965          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSN046 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 SSN046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 05/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.26560          |                   |            |  | 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 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05: On 08/12/2023 Spot Bond |        |            | 3.87000   | 3.87000   | 3.87000            | 283.71027          |                   |            |  | 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            | 107.33447          |                   |            |  | 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            | 100.81601          |                   |            |  | 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 |        |            | 7.86700   | 103.95904 | 7.86700            | 103.89331          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN053 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN053</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05: On 26/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.87436          |                   |            |  | 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            | 100.67372          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |
| SSN05: On 19/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.99670          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05: On 05/10/2022 Spot Bond |        |            | 8.40000   | 102.30479 | 8.40000            | 103.38330          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN059 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN059</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.25564          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN060 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 SSN060</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 31/03/2028 Spot Bond |        |            | 4.30000   | 4.30000   | 4.30000            | 166.65505          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN061 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN061</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 31/01/2025 Spot Bond |        |            | 4.03000   | 4.03000   | 4.03000            | 122.60760          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 31/01/2038 Spot Bond |        |            | 4.48000   | 4.48000   | 4.48000            | 98.68995           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 31/03/2029 Spot Bond |        |            | 4.37000   | 4.37000   | 4.37000            | 88.15329           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 31/03/2028 Spot Bond |        |            | 4.26000   | 4.26000   | 4.26000            | 167.20055          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN065 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN065</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 14/05/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN066 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN066</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01567          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN068 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN068</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.01478          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN069 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN069</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01251          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN070 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN070</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 28/05/2028 Spot Bond |        |            | 9.65000   | 9.65000   | 9.65000            | 100.07777          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN071 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN071</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 04/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN072 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN072</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.87888          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN073 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 SSN073</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SSN07 On 15/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.84946          |                   |            | 0.00        | 0                | 0                 |
| <b>Total SSN074 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SSN074</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SSN07 On 15/06/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                 |
| <b>Total SSN075 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SSN075</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SSN07 On 15/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                 |
| <b>Total SSN076 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SSN076</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SSN07 On 19/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.77993          |                   |            | 0.00        | 0                | 0                 |
| <b>Total SSN077 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SSN077</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SSN07 On 13/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.20390          |                   |            | 0.00        | 0                | 0                 |
| <b>Total SSN078 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SSN078</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SSN07 On 31/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.76217          |                   |            | 0.00        | 0                | 0                 |
| <b>Total SSN079 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SSN079</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SSN08 On 16/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.32364          |                   |            | 0.00        | 0                | 0                 |
| <b>Total SSN080 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SSN080</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SSN08 On 27/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.09916          |                   |            | 0.00        | 0                | 0                 |
| <b>Total SSN081 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SSN081</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 9.88500   | 99.39373  | 9.88500            | 99.31514           |                   |            | 0.00        | 0                | 67,303,400        |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>67,303,400</b> |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>67,303,400</b> |
| T12A11 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.52372          |                   |            | 0.00        | 0                | 0                 |
| <b>Total T12A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For T12A11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| T12A12 On 21/08/2019 Spot Bond |        |            | 9.17500   | 100.18138 | 9.17500            | 100.10814          |                   |            | 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>          |
| T13A11 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.24318          |                   |            | 0.00        | 0                | 0                 |
| <b>Total T13A11 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 T13A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A12 On 21/08/2020 Spot Bond |        |            | 9.07500   | 102.75006 | 9.07500            | 102.67574          |                   |            |  | 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>      |
| T13A15 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.24265          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A16 On 21/08/2020 Spot Bond |        |            | 9.17500   | 102.35562 | 9.17500            | 102.28079          |                   |            |  | 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>      |
| T13A19 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.04376          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A20 On 21/08/2020 Spot Bond |        |            | 9.12500   | 101.42074 | 9.12500            | 101.34699          |                   |            |  | 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>      |
| T13A21 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.23146          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T14A10 On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 100.24114          |                   |            |  | 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            | 100.24632          |                   |            |  | 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 |        |            | 8.55000   | 104.24314 | 8.55000            | 104.17203          |                   |            |  | 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            | 100.22101          |                   |            |  | 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>      |
| T15OM On 21/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.21945          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T15OM2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T15OM2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS117 On 02/09/2018 Spot Bond |        |            |           |           | 0.00000            | 99.94344           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS117 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 TFS117</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TFS12€ On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 101.64821          |                   |            | 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>          |
| TFS13€ On 06/07/2020 Spot Bond |        |            |           |           | 0.00000            | 101.30972          |                   |            | 0.00        | 0                | 0                 |
| <b>Total TFS136 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TFS136</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TFS13€ On 27/05/2019 Spot Bond |        |            |           |           | 0.00000            | 100.46496          |                   |            | 0.00        | 0                | 60,000,000        |
| <b>Total TFS139 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>60,000,000</b> |
| <b>Total For TFS139</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>60,000,000</b> |
| TFS141 On 28/10/2019 Spot Bond |        |            |           |           | 0.00000            | 101.05641          |                   |            | 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>          |
| TFS14€ On 28/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76471          |                   |            | 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            | 102.05584          |                   |            | 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            | 101.67317          |                   |            | 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>          |
| TFS147 On 12/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.46287          |                   |            | 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            | 101.21455          |                   |            | 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            | 100.70217          |                   |            | 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>          |
| TFS15€ On 16/11/2018 Spot Bond |        |            |           |           | 0.00000            | 100.33112          |                   |            | 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            | 100.02024          |                   |            | 0.00        | 0                | 0                 |
| <b>Total TFS151 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 TFS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TFS152 On 25/04/2019 Spot Bond |        |            |           |           | 0.00000            | 100.86155          |                   |            |  | 0.00        | 0                | 80,000,000        |
| <b>Total TFS152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b> |
| <b>Total For TFS152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b> |
| TFS153 On 06/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.18653          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TFS153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TFS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TFS154 On 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.26408          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TFS154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TFS154</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>          |
| <b>Total For TH10A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH12A7 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.24120          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TH12A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TH12A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH12A3 On 21/08/2019 Spot Bond |        |            | 9.12500   | 9.12500   | 9.12500            | 100.28496          |                   |            |  | 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>          |
| TH12A5 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.24657          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TH12A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TH12A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH12A6 On 21/08/2019 Spot Bond |        |            | 9.03500   | 99.84784  | 9.03500            | 99.77593           |                   |            |  | 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>          |
| TH12A8 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.24657          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TH12A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TH12A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH12A9 On 21/08/2019 Spot Bond |        |            | 9.14500   | 99.53288  | 9.14500            | 99.46035           |                   |            |  | 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>          |
| TH12B1 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.25864          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TH12B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TH12B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH12B2 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.25864          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TH12B2 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 TH12B2</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH12B: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.25864          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH12B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH12B3</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH12B: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.25864          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH12B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH12B4</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH12C: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.01590          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH12C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH12C1</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH12C: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.01590          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH12C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH12C2</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH12C: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.28008          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH12C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH12C3</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH12C: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.27982          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH12C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH12C4</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH12D: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.36679          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH12D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH12D1</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH12D: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.35781          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH12D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH12D2</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH12D: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.42071          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH12D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH12D3</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH12D: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.36520          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH12D4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH12D4</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH13A: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.51541          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH13A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH13A3</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH13A: On 21/08/2020 Spot Bond |        |            | 9.27500   | 100.40152 | 9.27500            | 100.32733          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH13A4 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 TH13A4</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH13A: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.34625          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH13A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH13A7</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH13A: On 21/08/2020 Spot Bond |        |            | 9.16500   | 101.15220 | 9.16500            | 101.07833          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH13A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH13A8</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH13B: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.25852          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH13B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH13B1</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH13B: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.25879          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH13B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH13B2</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH13B: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.25711          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH13B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH13B3</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH13B: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.25186          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH13B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH13B4</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH13B: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.25772          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH13B5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH13B5</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH13C: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.27724          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH13C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH13C1</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH13C: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.27938          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH13C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH13C2</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH13C: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.27023          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH13C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH13C3</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH13C: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.27547          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH13C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH13C4</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH13C: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.29193          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH13C5 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 TH13C5</b>       |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| TH13D On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.36507          |                   |            | 0.00  | 0                | 0             |
| <b>Total TH13D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| <b>Total For TH13D1</b>       |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| TH13D On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.36507          |                   |            | 0.00  | 0                | 0             |
| <b>Total TH13D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| <b>Total For TH13D2</b>       |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| TH13D On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.36123          |                   |            | 0.00  | 0                | 0             |
| <b>Total TH13D3 SPOT</b>      |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| <b>Total For TH13D3</b>       |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| TH13D On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.35736          |                   |            | 0.00  | 0                | 0             |
| <b>Total TH13D4 SPOT</b>      |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| <b>Total For TH13D4</b>       |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| TH13D On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.37037          |                   |            | 0.00  | 0                | 0             |
| <b>Total TH13D5 SPOT</b>      |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| <b>Total For TH13D5</b>       |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| TH14A On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 100.76134          |                   |            | 0.00  | 0                | 0             |
| <b>Total TH14A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| <b>Total For TH14A2</b>       |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| TH14A On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.25005          |                   |            | 0.00  | 0                | 0             |
| <b>Total TH14A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| <b>Total For TH14A3</b>       |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| TH14A On 21/11/2021 Spot Bond |        |            | 9.35500   | 104.87547 | 9.35500            | 104.79734          |                   |            | 0.00  | 0                | 0             |
| <b>Total TH14A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| <b>Total For TH14A4</b>       |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| TH14A On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 100.70235          |                   |            | 0.00  | 0                | 0             |
| <b>Total TH14A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| <b>Total For TH14A6</b>       |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| TH14A On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.24845          |                   |            | 0.00  | 0                | 0             |
| <b>Total TH14A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| <b>Total For TH14A7</b>       |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| TH14A On 21/11/2021 Spot Bond |        |            | 9.16500   | 102.26572 | 9.16500            | 103.07202          |                   |            | 0.00  | 0                | 0             |
| <b>Total TH14A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| <b>Total For TH14A8</b>       |        |            |           |           |                    |                    |                   |            | 0.00  | 0                | 0             |
| TH14B On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.26632          |                   |            | 0.00  | 0                | 0             |
| <b>Total TH14B1 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 TH14B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.80924          |                   |            |  | 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            | 100.25512          |                   |            |  | 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            | 100.27963          |                   |            |  | 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            | 100.27431          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.27111          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14D: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.35915          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14D: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.35360          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14D: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.65872          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15A: On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.23824          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15A: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24372          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15A: On 21/11/2022 Spot Bond |        |            | 9.82000   | 9.82000   | 9.82000            | 102.69275          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15A: On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.23664          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15A4 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 TH15A4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH15A: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24211          |                   |            | 0.00        | 300,000,000        | 300,000,000        |
| <b>Total TH15A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>300,000,000</b> | <b>300,000,000</b> |
| <b>Total For TH15A5</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>300,000,000</b> | <b>300,000,000</b> |
| TH15B: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24960          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total TH15B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH15B1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH15B: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24746          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total TH15B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH15B2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH15C: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.26216          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total TH15C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH15C1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH15C: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.25842          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total TH15C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH15C2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH15D: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.33957          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total TH15D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH15D1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH15D: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32631          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total TH15D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH15D2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH9A1: On 18/07/2019 Spot Bond |        |            |           |           | 0.00000            | 101.59545          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total TH9A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH9A12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| THE9B: On 18/07/2019 Spot Bond |        |            |           |           | 0.00000            | 101.12014          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total THE9B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For THE9B4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| THE9C: On 18/07/2019 Spot Bond |        |            |           |           | 0.00000            | 103.07441          |                   |            | 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            | 102.30528          |                   |            | 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   |        |            | 8.75000   | 8.75000   | 8.75000            | 99.35192           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total TL20 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 TL20</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL20/R On 22/02/2020 Spot Bond |        |            | 100.00000 | 42.55952  | 100.00000          | 42.31775           |                   |            | 0.00        | 0                | 0             |
| TL20/R On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.31800 | 10.00000           | 110.23200          |                   |            | 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            | 99.91449           |                   |            | 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            | 99.88932           |                   |            | 0.00        | 0                | 0             |
| <b>Total TL23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL23</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL24 On 05/09/2022 Spot Bond   |        |            | 9.48500   | 98.49723  | 9.48500            | 98.42284           |                   |            | 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   |        |            | 9.99500   | 98.09029  | 9.99500            | 98.01233           |                   |            | 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            | 100.09978          |                   |            | 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>      |
| TL27 On 24/04/2023 Spot Bond   |        |            |           |           | 0.00000            | 100.89515          |                   |            | 0.00        | 0                | 0             |
| <b>Total TL27 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL27</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL28 On 24/04/2025 Spot Bond   |        |            | 10.13500  | 99.26356  | 10.13500           | 99.18315           |                   |            | 0.00        | 0                | 0             |
| <b>Total TL28 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL28</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL29 On 24/04/2025 Spot Bond   |        |            |           |           | 0.00000            | 100.92486          |                   |            | 0.00        | 0                | 0             |
| <b>Total TL29 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL29</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TLC04 On 21/09/2018 Spot Bond  |        |            |           |           | 0.00000            | 103.48056          |                   |            | 0.00        | 0                | 0             |
| <b>Total TLC04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TLC04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TLC05 On 22/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.52325          |                   |            | 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 TLC05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>              |
| <b>Total For TLC05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>              |
| TN20 On 17/09/2020 Spot Bond   |        |            | 9.01500   | 107.55187 | 9.01500            | 107.47459          |                   |            | 17,416,980,000.00        | 1,932,000        | 31,754,655,300        |
| <b>Total TN20 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>17,416,980,000.00</b> | <b>1,932,000</b> | <b>31,754,655,300</b> |
| <b>Total For TN20</b>          |        |            |           |           |                    |                    |                   |            | <b>17,416,980,000.00</b> | <b>1,932,000</b> | <b>31,754,655,300</b> |
| TN20/R On 17/09/2020 Spot Bond |        |            | 100.00000 | 32.41345  | 100.00000          | 32.19988           |                   |            | 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 | 22.37780  | 100.00000          | 22.23034           |                   |            | 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   |        |            | 9.84500   | 107.29272 | 9.84500            | 107.20870          |                   |            | 0.00                     | 0                | 16,739,636,200        |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>16,739,636,200</b> |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>16,739,636,200</b> |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 15.41247  | 100.00000          | 15.31093           |                   |            | 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   |        |            | 10.67500  | 94.70866  | 10.67500           | 94.62840           |                   |            | 0.00                     | 0                | 27,490,961,000        |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>27,490,961,000</b> |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>27,490,961,000</b> |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 10.13969  | 100.00000          | 10.07288           |                   |            | 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   |        |            | 10.73000  | 92.14879  | 10.73000           | 92.07030           |                   |            | 0.00                     | 0                | 927,361,700           |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>927,361,700</b>    |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>927,361,700</b>    |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 11.44397  | 100.00000          | 11.36857           |                   |            | 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   |        |            | 11.16500  | 99.83843  | 11.16500           | 99.74956           |                   |            | 0.00                     | 0                | 13,280,000,000        |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>13,280,000,000</b> |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>13,280,000,000</b> |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 123.35329 | 8.00000            | 123.27400          |                   |            | 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   |        |            | 11.78000  | 96.24647  | 11.78000           | 96.15622           |                   |            |  | 0.00        | 0                | 8,300,000,000        |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,300,000,000</b> |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,300,000,000</b> |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 104.29527 | 10.75000           | 104.20580          |                   |            |  | 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>             |
| TPDA0 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 110.31800 | 10.00000           | 110.23200          |                   |            |  | 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 10/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.34378          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TPDA05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TPDA05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TPDA0 On 30/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.14584          |                   |            |  | 0.00        | 0                | 295,000,000          |
| <b>Total TPDA06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>295,000,000</b>   |
| <b>Total For TPDA06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>295,000,000</b>   |
| TPDA0 On 30/11/2020 Spot Bond  |        |            | 9.42500   | 102.61043 | 9.42500            | 102.53341          |                   |            |  | 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 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.88336          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TRA2A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TRA2A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TRA2A On 14/12/2020 Spot Bond  |        |            | 9.42500   | 102.60473 | 9.42500            | 102.52731          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TRA2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TRA2A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TRA2A On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.88336          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TRA2A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TRA2A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TRA2A On 14/12/2020 Spot Bond  |        |            | 9.22500   | 9.22500   | 9.22500            | 102.97780          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TRA2A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TRA2A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TRA2B On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.02174          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TRA2B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TRA2B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TRA2B On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.07495          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total TRA2B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TRA2B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TRA2C On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.29840          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TRA2C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TRA2C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TRA2C: On 14/12/2020 Spot Bond |        |            |           |           | 0.00000            | 102.38349          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TRA2C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TRA2C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TRA2D On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.93629          |                   |            |  | 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            | 102.93629          |                   |            |  | 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            | 100.37488          |                   |            |  | 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            | 100.40895          |                   |            |  | 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            | 100.41912          |                   |            |  | 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>           |
| TRA3A: On 14/11/2022 Spot Bond |        |            | 9.39500   | 101.22146 | 9.39500            | 101.13491          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TRA3A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TRA3A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TRA3A: On 14/05/2019 Spot Bond |        |            |           |           | 0.00000            | 100.37539          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TRA3A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TRA3A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TRA3A: On 14/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.40667          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total TRA3A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For TRA3A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| TRA3A: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.41547          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TRA3A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TRA3A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TRA3B On 14/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.48471          |                   |            |  | 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 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>      |
| TRA3B1 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.47516          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA2 On 14/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.85908          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA41 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            | 102.16817          |                   |            |  | 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>      |
| TRAB21 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            | 101.91547          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAC1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAC1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAC2 On 14/06/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAC2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAC2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAD1 On 14/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 103.26500          |                   |            |  | 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            | 104.46926          |                   |            |  | 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>      |
| TRAE21 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>      |
| TRQ111 On 15/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TRQ11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRQ11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRQ12I On 15/05/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRQ12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRQ12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRQ13I On 15/05/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRQ13U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRQ13U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRQ14I On 15/05/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRQ14U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRQ14U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSE01L On 31/07/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSE01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSE01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSE03L On 31/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSE03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSE03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TTO01L On 28/08/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TTO01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TTO01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TUHF0 On 26/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.01501          |                   |            |  | 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>      |
| TWC27 On 10/10/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.05539          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC273 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC273</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC27 On 12/10/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.99584          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC27 On 18/10/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.79154          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC275 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC275</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC27 On 24/10/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.75095          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC276 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC276</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC27 On 29/10/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.63079          |                   |            |  | 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 TWC277 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TWC277</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TWC27 On 14/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.32732          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TWC278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TWC278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TWC27 On 16/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.28606          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TWC279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TWC279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TWC28 On 27/11/2018 Spot Bond  |        |            |           |           | 0.00000            | 100.08184          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TWC280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TWC280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| UG21 On 02/03/2021 Spot Bond   |        |            | 9.59300   | 102.43642 | 9.59300            | 102.35777          |                   |            |  | 0.00        | 0                | 129,277,900        |
| <b>Total UG21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>129,277,900</b> |
| <b>Total For UG21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>129,277,900</b> |
| UG26 On 09/03/2026 Spot Bond   |        |            | 10.76500  | 102.58121 | 10.76500           | 102.49356          |                   |            |  | 0.00        | 0                | 984,147,700        |
| <b>Total UG26 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>984,147,700</b> |
| <b>Total For UG26</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>984,147,700</b> |
| VCJA1L 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>           |
| VCJA2L 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>           |
| VCJA3L 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>           |
| VCJA4L On 20/04/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total VCJA4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For VCJA4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| VCJA5L On 20/07/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total VCJA5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For VCJA5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| VCJA6L On 20/10/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total VCJA6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For VCJA6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| VCJB1L On 20/07/2025 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 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>      |
| VCJB2L 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>      |
| VCJB3L On 20/01/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB4L On 20/04/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB5L On 20/07/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB6L On 20/10/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA1L On 20/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA2L On 20/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA3L On 20/01/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA4L On 20/04/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA5L On 20/07/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA6L On 20/10/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA6U</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             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total VCPB1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB2 On 20/10/2025 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB3 On 20/01/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB4 On 20/04/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB5 On 20/07/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB6 On 20/10/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB6U</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             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total VJA09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC24 On 20/02/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.25194          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC26 On 05/09/2018 Spot Bond  |        |            |           |           | 0.00000            | 101.76574          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE07 On 08/06/2020 Spot Bond  |        |            |           |           | 0.00000            | 99.77861           |                   |            |  | 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            | 101.66219          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE09 On 08/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.83817          |                   |            |  | 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 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            | 101.28379          |                   |            |  | 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>           |
| VKE11 On 20/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.01135          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VKE11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VKE11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VKE12 On 03/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.66251          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VKE12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VKE12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VKE13 On 27/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.09600          |                   |            |  | 0.00        | 0                  | 400,000,000        |
| <b>Total VKE13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>400,000,000</b> |
| <b>Total For VKE13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>400,000,000</b> |
| VKE14 On 27/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.09697          |                   |            |  | 0.00        | 560,000,000        | 280,000,000        |
| <b>Total VKE14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>560,000,000</b> | <b>280,000,000</b> |
| <b>Total For VKE14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>560,000,000</b> | <b>280,000,000</b> |
| VPA03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VPA03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPA03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPA04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VPA04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPA04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPA05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VPA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPA05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPA06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VPA06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPA06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPA07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VPA07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPA07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPA08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VPA08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPA08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPA09L On 20/04/2025 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 VPA09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VR714L On 25/01/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VR714U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VR714U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VR833L On 18/10/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VR833U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VR833U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VR834L On 25/10/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VR834U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VR834U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VR835L On 26/10/2018 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VR835U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VR835U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VR836L On 28/11/2018 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 VR836U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For VR836U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| VR1712 On 11/12/2018 Spot Bond |        |            |           |           | 0.00000            | 101.71086          |                   |            |  | 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            | 101.41515          |                   |            |  | 0.00        | 0                | 25,000,000         |
| <b>Total WHL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,000,000</b>  |
| <b>Total For WHL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,000,000</b>  |
| WHL01 On 27/10/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total WHL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For WHL01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| 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>           |
| WHL03 On 18/06/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total WHL03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For WHL03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| WHL04 On 18/06/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total WHL04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For WHL04U</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>           |
| WSP3 On 28/05/2019 Spot Bond   |        |            | 7.27000   | 103.59141 | 7.27000            | 103.53112          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total WSP3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For WSP3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| WSP4 On 28/05/2020 Spot Bond   |        |            | 8.16500   | 103.69916 | 8.16500            | 103.63153          |                   |            |  | 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   |        |            | 8.59000   | 103.35357 | 8.59000            | 103.28273          |                   |            |  | 0.00        | 0                | 201,538,800        |
| <b>Total WSP5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>201,538,800</b> |
| <b>Total For WSP5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>201,538,800</b> |
| WSP5/f On 28/05/2021 Spot Bond |        |            | 100.00000 | 21.08416  | 100.00000          | 20.94524           |                   |            |  | 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   |        |            | 6.65500   | 93.21421  | 6.65500            | 93.16448           |                   |            |  | 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 Z083 SPOT</b>  |        |            |           |           |                    |                    |                   |            | 0.00                      | 0                | 0               |
| <b>Total For Z083</b>   |        |            |           |           |                    |                    |                   |            | 0.00                      | 0                | 0               |
| <b>Total for SPOT</b>   |        |            |           |           |                    |                    |                   |            | 99,999,104,016,410,000.00 | 977,908,034,322  | 568,126,458,034 |
| <b>Total for SPOT :</b> |        |            |           |           |                    |                    |                   |            | 99,999,104,016,410,000.00 | 977,908,034,322  | 568,126,458,034 |
| <b>Total Futures</b>    |        |            |           |           |                    |                    |                   |            | 99 999 104 050 675 400.00 | 977,908,034,756  | 568,127,290,475 |
| <b>Total Options</b>    |        |            |           |           |                    |                    |                   |            | 0.00                      | 0                | 58,660          |
| <b>Grand Total:</b>     |        |            |           |           |                    |                    |                   |            | 99,999,104,050,675,500.00 | 977,908,034,756  | 568,127,349,135 |