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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/04/2019

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 02/05/2019 Bond Future  |        |            | 10.73398  | 77.64729  | 10.68975           | 77.91223           |                   |            | 0.00        | 0                | 350           |
| ES33 On 01/08/2019 Bond Future  |        |            | 10.83474  | 79.08544  | 10.78891           | 79.35553           |                   |            | 0.00        | 0                | 0             |
| ES33 On 07/11/2019 Bond Future  |        |            | 10.93997  | 76.92886  | 10.89236           | 77.20469           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>350</b>    |
| <b>Total For ES33</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>350</b>    |
| ES42 On 02/05/2019 Bond Future  |        |            | 11.00367  | 79.46231  | 10.95945           | 79.76594           |                   |            | 0.00        | 0                | 4,919         |
| ES42 On 01/08/2019 Bond Future  |        |            | 11.10281  | 80.93412  | 11.05703           | 81.24365           |                   |            | 0.00        | 0                | 0             |
| ES42 On 07/11/2019 Bond Future  |        |            | 11.20645  | 78.34529  | 11.15892           | 78.66139           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES42 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,919</b>  |
| <b>Total For ES42</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,919</b>  |
| I2025 On 02/05/2019 Bond Future |        |            | 133.52988 | 133.52988 | 133.58889          | 133.58889          |                   |            | 0.00        | 0                | 685           |
| I2025 On 01/08/2019 Bond Future |        |            | 134.60025 | 134.60025 | 134.66083          | 134.66083          |                   |            | 0.00        | 0                | 0             |
| I2025 On 07/11/2019 Bond Future |        |            | 137.42441 | 137.42441 | 137.48644          | 137.48644          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2025 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>685</b>    |
| <b>Total For I2025</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>685</b>    |
| I2029 On 02/05/2019 Bond Future |        |            | 99.67746  | 99.67746  | 99.69440           | 99.69440           |                   |            | 0.00        | 0                | 3,020         |

| 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 | 01/08/2019 | Bond Future |        |            | 101.54828 | 101.54828 | 101.56583          | 101.56583          |                   |            | 0.00                  | 0                | 0             |
| I2029                     | On | 07/11/2019 | Bond Future |        |            | 102.58749 | 102.58749 | 102.60563          | 102.60563          |                   |            | 0.00                  | 0                | 0             |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>3,020</b>  |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>3,020</b>  |
| I2033                     | On | 02/05/2019 | Bond Future |        |            | 101.58262 | 101.58262 | 101.47938          | 101.47938          |                   |            | 0.00                  | 0                | 6,090         |
| I2033                     | On | 01/08/2019 | Bond Future |        |            | 103.48923 | 103.48923 | 103.38430          | 103.38430          |                   |            | 0.00                  | 0                | 0             |
| I2033                     | On | 07/11/2019 | Bond Future |        |            | 104.49420 | 104.49420 | 104.38725          | 104.38725          |                   |            | 0.00                  | 0                | 0             |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>6,090</b>  |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>6,090</b>  |
| I2038                     | On | 02/05/2019 | Bond Future |        |            | 120.30616 | 120.30616 | 120.32630          | 120.32630          |                   |            | 0.00                  | 0                | 11,111        |
| I2038                     | On | 01/08/2019 | Bond Future |        |            | 120.94891 | 120.94891 | 120.96976          | 120.96976          |                   |            | 0.00                  | 0                | 0             |
| I2038                     | On | 07/11/2019 | Bond Future |        |            | 123.48660 | 123.48660 | 123.50821          | 123.50821          |                   |            | 0.00                  | 0                | 0             |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>11,111</b> |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>11,111</b> |
| I2046                     | On | 02/05/2019 | Bond Future |        |            | 112.03111 | 112.03111 | 112.04967          | 112.04967          |                   |            | 0.00                  | 0                | 12,523        |
| I2046                     | On | 01/08/2019 | Bond Future |        |            | 114.13374 | 114.13374 | 114.15319          | 114.15319          |                   |            | 0.00                  | 0                | 0             |
| I2046                     | On | 07/11/2019 | Bond Future |        |            | 114.81357 | 114.81357 | 114.83356          | 114.83356          |                   |            | 0.00                  | 0                | 0             |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>12,523</b> |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>12,523</b> |
| I2050                     | On | 02/05/2019 | Bond Future |        |            | 117.01579 | 117.01579 | 117.03508          | 117.03508          |                   |            | 0.00                  | 0                | 10,717        |
| I2050                     | On | 01/08/2019 | Bond Future |        |            | 117.42089 | 117.42089 | 117.44074          | 117.44074          |                   |            | 0.00                  | 0                | 0             |
| I2050                     | On | 07/11/2019 | Bond Future |        |            | 119.88453 | 119.88453 | 119.90524          | 119.90524          |                   |            | 0.00                  | 0                | 0             |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>10,717</b> |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>10,717</b> |
| R186                      | On | 02/05/2019 | Bond Future |        |            | 8.48823   | 115.05677 | 8.45852            | 115.23293          |                   | 6.15       | 0.00                  | 0                | 97,288        |
| R186                      | On | 01/08/2019 | Bond Future |        |            | 8.53546   | 111.88886 | 8.50425            | 112.06865          |                   | 6.34       | 111,441,304.56        | 996              | 1,056         |
| R186                      | On | 07/11/2019 | Bond Future |        |            | 8.57359   | 114.20827 | 8.54068            | 114.39202          |                   | 6.29       | 0.00                  | 0                | 0             |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>111,441,304.56</b> | <b>996</b>       | <b>98,344</b> |
| R186                      | On | 02/05/2019 | Bond Future | 9.02   | Call       |           |           | 3,298.38000        | 3.29838            | 3,125,630         | 6.66       | 0.00                  | 0                | 0             |
| R186                      | On | 02/05/2019 | Bond Future | 8.80   | Call       |           |           | 2,122.95000        | 2.12295            | 1,962,020         | 6.41       | 0.00                  | 0                | 7,500         |
| R186                      | On | 02/05/2019 | Bond Future | 9.05   | Call       |           |           | 3,464.05000        | 3.46405            | 3,290,590         | 6.70       | 0.00                  | 0                | 0             |
| R186                      | On | 02/05/2019 | Bond Future | 9.05   | Put        |           |           | 23.93000           | 0.02393            | 26,630            | 6.70       | 0.00                  | 0                | 3,250         |
| R186                      | On | 02/05/2019 | Bond Future | 8.90   | Call       |           |           | 2,645.77000        | 2.64577            | 2,477,670         | 6.52       | 0.00                  | 0                | 0             |
| R186                      | On | 02/05/2019 | Bond Future | 8.90   | Put        |           |           | 64.84000           | 0.06484            | 72,900            | 6.52       | 0.00                  | 0                | 4,000         |
| R186                      | On | 02/05/2019 | Bond Future | 10.02  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 7.21       | 0.00                  | 0                | 3,250         |
| R186                      | On | 02/05/2019 | Bond Future | 9.25   | Put        |           |           | 5.62000            | 0.00562            | 6,110             | 6.94       | 0.00                  | 0                | 0             |
| R186                      | On | 02/05/2019 | Bond Future | 9.25   | Call       |           |           | 4,577.65000        | 4.57765            | 4,401,980         | 6.94       | 0.00                  | 0                | 3,250         |
| R186                      | On | 02/05/2019 | Bond Future | 8.65   | Put        |           |           | 278.98000          | 0.27898            | 313,520           | 6.27       | 0.00                  | 0                | 4,100         |
| R186                      | On | 02/05/2019 | Bond Future | 8.65   | Call       |           |           | 1,408.04000        | 1.40804            | 1,266,420         | 6.27       | 0.00                  | 0                | 3,250         |

| 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 | 02/05/2019 | Bond Future | 8.80   | Put        |           |           | 119.77000          | 0.11977            | 135,000           | 6.41       | 0.00         | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 8.50   | Call       |           |           | 823.21000          | 0.82321            | 712,320           | 6.15       | 0.00         | 0                | 7,000         |
| R186             | On | 02/05/2019 | Bond Future | 9.00   | Put        |           |           | 33.65000           | 0.03365            | 37,610            | 6.64       | 0.00         | 0                | 7,500         |
| R186             | On | 02/05/2019 | Bond Future | 9.00   | Call       |           |           | 3,188.36000        | 3.18836            | 3,016,160         | 6.64       | 0.00         | 0                | 7,000         |
| R186             | On | 02/05/2019 | Bond Future | 9.75   | Call       |           |           | 7,334.86000        | 7.33486            | 7,158,700         | 7.21       | 0.00         | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 9.75   | Put        |           |           | 0.05000            | 0.00005            | 0,050             | 7.21       | 0.00         | 0                | 7,000         |
| R186             | On | 02/05/2019 | Bond Future | 10.02  | Call       |           |           | 8,787.90000        | 8.78790            | 8,611,740         | 7.21       | 0.00         | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 9.96   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 7.21       | 0.00         | 0                | 90            |
| R186             | On | 02/05/2019 | Bond Future | 9.20   | Put        |           |           | 8.17000            | 0.00817            | 8,940             | 6.88       | 0.00         | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 9.20   | Call       |           |           | 4,298.68000        | 4.29868            | 4,123,290         | 6.88       | 0.00         | 0                | 90            |
| R186             | On | 02/05/2019 | Bond Future | 8.62   | Put        |           |           | 325.98000          | 0.32598            | 365,780           | 6.25       | 0.00         | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 8.62   | Call       |           |           | 1,279.13000        | 1.27913            | 1,142,770         | 6.25       | 0.00         | 0                | 90            |
| R186             | On | 02/05/2019 | Bond Future | 8.50   | Put        |           |           | 577.36000          | 0.57736            | 642,630           | 6.15       | 0.00         | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 8.70   | Call       |           |           | 1,634.24000        | 1.63424            | 1,484,880         | 6.31       | 0.00         | 0                | 200           |
| R186             | On | 02/05/2019 | Bond Future | 9.30   | Put        |           |           | 3.81000            | 0.00381            | 4,110             | 6.99       | 0.00         | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 9.30   | Call       |           |           | 4,856.40000        | 4.85640            | 4,680,540         | 6.99       | 0.00         | 0                | 200           |
| R186             | On | 02/05/2019 | Bond Future | 10.07  | Call       |           |           | 9,054.07000        | 9.05407            | 8,877,910         | 7.21       | 0.00         | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 10.07  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 7.21       | 0.00         | 0                | 200           |
| R186             | On | 02/05/2019 | Bond Future | 9.96   | Call       |           |           | 8,467.30000        | 8.46730            | 8,291,140         | 7.21       | 0.00         | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 9.02   | Put        |           |           | 29.39000           | 0.02939            | 32,800            | 6.66       | 0.00         | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 9.03   | Call       |           |           | 3,353.53000        | 3.35353            | 3,180,530         | 6.68       | 0.00         | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 9.03   | Put        |           |           | 27.45000           | 0.02745            | 30,610            | 6.68       | 0.00         | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 9.01   | Call       |           |           | 3,243.32000        | 3.24332            | 3,070,840         | 6.65       | 0.00         | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 9.01   | Put        |           |           | 31.45000           | 0.03145            | 35,130            | 6.65       | 0.00         | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 8.70   | Put        |           |           | 212.80000          | 0.21280            | 239,600           | 6.31       | 994,340.00   | 4,150            | 0             |
| R186             | On | 01/08/2019 | Bond Future | 9.52   | Put        |           |           | 220.87000          | 0.22087            | 235,680           | 7.38       | 0.00         | 0                | 0             |
| R186             | On | 01/08/2019 | Bond Future | 9.22   | Put        |           |           | 406.44000          | 0.40644            | 432,850           | 7.04       | 0.00         | 0                | 0             |
| R186             | On | 01/08/2019 | Bond Future | 9.53   | Call       |           |           | 5,931.57000        | 5.93157            | 5,766,260         | 7.38       | 0.00         | 0                | 0             |
| R186             | On | 01/08/2019 | Bond Future | 9.53   | Put        |           |           | 215.16000          | 0.21516            | 229,640           | 7.38       | 0.00         | 0                | 0             |
| R186             | On | 01/08/2019 | Bond Future | 9.54   | Call       |           |           | 5,979.81000        | 5.97981            | 5,814,170         | 7.38       | 0.00         | 0                | 0             |
| R186             | On | 01/08/2019 | Bond Future | 9.54   | Put        |           |           | 209.58000          | 0.20958            | 223,730           | 7.38       | 0.00         | 0                | 0             |
| R186             | On | 01/08/2019 | Bond Future | 9.52   | Call       |           |           | 5,883.42000        | 5.88342            | 5,718,440         | 7.38       | 0.00         | 0                | 0             |
| R186             | On | 01/08/2019 | Bond Future | 10.08  | Put        |           |           | 42.86000           | 0.04286            | 46,200            | 7.38       | 0.00         | 0                | 6,000         |
| R186             | On | 01/08/2019 | Bond Future | 8.38   | Put        |           |           | 1,951.41000        | 1.95141            | 2,048,020         | 6.27       | 0.00         | 0                | 0             |
| R186             | On | 01/08/2019 | Bond Future | 8.38   | Call       |           |           | 1,231.90000        | 1.23190            | 1,148,720         | 6.27       | 0.00         | 0                | 0             |
| R186             | On | 01/08/2019 | Bond Future | 8.70   | Put        |           |           | 1,106.05000        | 1.10605            | 1,169,580         | 6.48       | 4,853,757.00 | 4,150            | 4,150         |
| R186             | On | 01/08/2019 | Bond Future | 8.70   | Call       |           |           | 2,227.49000        | 2.22749            | 2,111,230         | 6.48       | 0.00         | 0                | 0             |
| R186             | On | 01/08/2019 | Bond Future | 9.22   | Call       |           |           | 4,436.42000        | 4.43642            | 4,283,040         | 7.04       | 0.00         | 0                | 0             |
| R186             | On | 01/08/2019 | Bond Future | 8.30   | Put        |           |           | 2,221.72000        | 2.22172            | 2,326,980         | 6.23       | 0.00         | 0                | 0             |
| R186             | On | 01/08/2019 | Bond Future | 8.30   | Call       |           |           | 1,035.74000        | 1.03574            | 961,210           | 6.23       | 0.00         | 0                | 6,000         |
| R186             | On | 01/08/2019 | Bond Future | 9.05   | Put        |           |           | 566.34000          | 0.56634            | 602,190           | 6.84       | 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 | 01/08/2019 | Bond Future | 9.05   | Call       |           |           | 3,656.57000        | 3.65657            | 3,512,630         | 6.84       | 0.00                  | 0                | 6,000          |
| R186                      | On | 01/08/2019 | Bond Future | 10.08  | Call       |           |           | 8,666.96000        | 8.66696            | 8,490,510         | 7.38       | 0.00                  | 0                | 0              |
| R186                      | On | 07/11/2019 | Bond Future | 8.94   | Call       |           |           | 3,567.11000        | 3.56711            | 3,442,110         | 6.69       | 0.00                  | 0                | 0              |
| R186                      | On | 07/11/2019 | Bond Future | 8.94   | Put        |           |           | 1,364.03000        | 1.36403            | 1,422,780         | 6.69       | 0.00                  | 0                | 0              |
| R186                      | On | 07/11/2019 | Bond Future | 8.95   | Call       |           |           | 3,605.51000        | 3.60551            | 3,479,910         | 6.70       | 0.00                  | 0                | 0              |
| R186                      | On | 07/11/2019 | Bond Future | 8.95   | Put        |           |           | 1,348.00000        | 1.34800            | 1,406,150         | 6.70       | 0.00                  | 0                | 0              |
| R186                      | On | 07/11/2019 | Bond Future | 8.96   | Call       |           |           | 3,644.06000        | 3.64406            | 3,517,870         | 6.72       | 0.00                  | 0                | 0              |
| R186                      | On | 07/11/2019 | Bond Future | 8.96   | Put        |           |           | 1,332.14000        | 1.33214            | 1,389,700         | 6.72       | 0.00                  | 0                | 0              |
| <b>Total R186 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>5,848,097.00</b>   | <b>8,300</b>     | <b>80,120</b>  |
| <b>Total For R186</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>117,289,401.56</b> | <b>9,296</b>     | <b>178,464</b> |
| R197                      | On | 02/05/2019 | Bond Future |        |            | 300.97352 | 300.97352 | 300.96605          | 300.96605          |                   |            | 0.00                  | 0                | 2,500          |
| R197                      | On | 01/08/2019 | Bond Future |        |            | 299.17239 | 299.17239 | 299.16571          | 299.16571          |                   |            | 0.00                  | 0                | 40             |
| R197                      | On | 07/11/2019 | Bond Future |        |            | 305.44959 | 305.44959 | 305.44335          | 305.44335          |                   |            | 0.00                  | 0                | 0              |
| <b>Total R197 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>2,540</b>   |
| <b>Total For R197</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>2,540</b>   |
| R202                      | On | 02/05/2019 | Bond Future |        |            | 231.88281 | 231.88281 | 231.92174          | 231.92174          |                   |            | 0.00                  | 0                | 8,717          |
| R202                      | On | 01/08/2019 | Bond Future |        |            | 232.27789 | 232.27789 | 232.31844          | 232.31844          |                   |            | 0.00                  | 0                | 0              |
| R202                      | On | 07/11/2019 | Bond Future |        |            | 237.15130 | 237.15130 | 237.19302          | 237.19302          |                   |            | 0.00                  | 0                | 0              |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>8,717</b>   |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>8,717</b>   |
| R2023                     | On | 02/05/2019 | Bond Future |        |            | 7.63007   | 101.80580 | 7.58452            | 101.95474          |                   | 2.74       | 0.00                  | 0                | 62,579         |
| R2023                     | On | 01/08/2019 | Bond Future |        |            | 7.63560   | 103.69144 | 7.58629            | 103.84347          |                   | 2.78       | 0.00                  | 0                | 0              |
| R2023                     | On | 07/11/2019 | Bond Future |        |            | 7.62427   | 101.90608 | 7.57031            | 102.06148          |                   | 3.07       | 0.00                  | 0                | 0              |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>62,579</b>  |
| R2023                     | On | 02/05/2019 | Bond Future | 8.46   | Call       |           |           | 2,817.04000        | 2.81704            | 2,668,390         | 4.21       | 0.00                  | 0                | 0              |
| R2023                     | On | 02/05/2019 | Bond Future | 8.46   | Put        |           |           | 1.07000            | 0.00107            | 1,360             | 4.21       | 0.00                  | 0                | 0              |
| R2023                     | On | 02/05/2019 | Bond Future | 8.44   | Call       |           |           | 2,753.94000        | 2.75394            | 2,605,330         | 4.18       | 0.00                  | 0                | 0              |
| R2023                     | On | 02/05/2019 | Bond Future | 8.44   | Put        |           |           | 1.21000            | 0.00121            | 1,540             | 4.18       | 0.00                  | 0                | 0              |
| R2023                     | On | 02/05/2019 | Bond Future | 8.45   | Call       |           |           | 2,785.49000        | 2.78549            | 2,636,860         | 4.19       | 0.00                  | 0                | 0              |
| R2023                     | On | 02/05/2019 | Bond Future | 8.45   | Put        |           |           | 1.14000            | 0.00114            | 1,450             | 4.19       | 0.00                  | 0                | 0              |
| R2023                     | On | 01/08/2019 | Bond Future | 8.94   | Call       |           |           | 4,099.22000        | 4.09922            | 3,951,390         | 3.85       | 0.00                  | 0                | 0              |
| R2023                     | On | 01/08/2019 | Bond Future | 8.94   | Put        |           |           | 26.19000           | 0.02619            | 30,390            | 3.85       | 0.00                  | 0                | 0              |
| R2023                     | On | 01/08/2019 | Bond Future | 8.95   | Call       |           |           | 4,127.64000        | 4.12764            | 3,979,670         | 3.85       | 0.00                  | 0                | 0              |
| R2023                     | On | 01/08/2019 | Bond Future | 8.95   | Put        |           |           | 25.28000           | 0.02528            | 29,340            | 3.85       | 0.00                  | 0                | 0              |
| R2023                     | On | 01/08/2019 | Bond Future | 8.93   | Call       |           |           | 4,070.83000        | 4.07083            | 3,923,130         | 3.85       | 0.00                  | 0                | 0              |
| R2023                     | On | 01/08/2019 | Bond Future | 8.93   | Put        |           |           | 27.13000           | 0.02713            | 31,460            | 3.85       | 0.00                  | 0                | 0              |
| R2023                     | On | 07/11/2019 | Bond Future | 8.00   | Call       |           |           | 1,798.59000        | 1.79859            | 1,692,050         | 3.49       | 0.00                  | 0                | 0              |
| R2023                     | On | 07/11/2019 | Bond Future | 8.00   | Put        |           |           | 569.30000          | 0.56930            | 618,160           | 3.49       | 0.00                  | 0                | 0              |
| R2023                     | On | 07/11/2019 | Bond Future | 7.98   | Call       |           |           | 1,755.36000        | 1.75536            | 1,649,900         | 3.47       | 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 | 07/11/2019 | Bond Future | 7.98   | Put        |           |           | 582.87000          | 0.58287            | 632,810           | 3.47       | 0.00        | 0                | 0             |
| R2023                     | On | 07/11/2019 | Bond Future | 7.99   | Call       |           |           | 1,776.80000        | 1.77680            | 1,670,790         | 3.48       | 0.00        | 0                | 0             |
| R2023                     | On | 07/11/2019 | Bond Future | 7.99   | Put        |           |           | 575.91000          | 0.57591            | 625,300           | 3.48       | 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>62,579</b> |
| R2030                     | On | 02/05/2019 | Bond Future |        |            | 9.04999   | 94.98367  | 9.01035            | 95.23998           |                   | 8.63       | 0.00        | 0                | 43,707        |
| R2030                     | On | 01/08/2019 | Bond Future |        |            | 9.10899   | 92.73807  | 9.06779            | 92.99945           |                   | 8.93       | 0.00        | 0                | 0             |
| R2030                     | On | 07/11/2019 | Bond Future |        |            | 9.15771   | 94.66078  | 9.11484            | 94.92774           |                   | 8.92       | 0.00        | 0                | 0             |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>43,707</b> |
| R2030                     | On | 02/05/2019 | Bond Future | 10.20  | Call       |           |           | 7,298.82000        | 7.29882            | 7,042,550         | 10.14      | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 10.20  | Put        |           |           | 0.42000            | 0.00042            | 0,460             | 10.14      | 0.00        | 0                | 3,000         |
| R2030                     | On | 02/05/2019 | Bond Future | 9.41   | Call       |           |           | 2,661.41000        | 2.66141            | 2,426,530         | 9.21       | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 9.41   | Put        |           |           | 119.89000          | 0.11989            | 141,320           | 9.21       | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 9.39   | Call       |           |           | 2,550.24000        | 2.55024            | 2,317,770         | 9.17       | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 9.39   | Put        |           |           | 133.69000          | 0.13369            | 157,530           | 9.17       | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 8.90   | Put        |           |           | 1,207.74000        | 1.20774            | 1,360,750         | 8.52       | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 8.90   | Call       |           |           | 489.27000          | 0.48927            | 385,970           | 8.52       | 0.00        | 0                | 3,000         |
| R2030                     | On | 02/05/2019 | Bond Future | 9.40   | Call       |           |           | 2,605.66000        | 2.60566            | 2,371,960         | 9.19       | 0.00        | 0                | 3,000         |
| R2030                     | On | 02/05/2019 | Bond Future | 9.40   | Put        |           |           | 126.60000          | 0.12660            | 149,210           | 9.19       | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 8.35   | Put        |           |           | 5,014.39000        | 5.01439            | 5,236,520         | 8.13       | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 8.35   | Call       |           |           | 299.60000          | 0.29960            | 260,350           | 8.13       | 0.00        | 0                | 2,025         |
| R2030                     | On | 01/08/2019 | Bond Future | 9.22   | Call       |           |           | 2,401.67000        | 2.40167            | 2,241,870         | 9.17       | 0.00        | 0                | 5,400         |
| R2030                     | On | 01/08/2019 | Bond Future | 9.69   | Call       |           |           | 4,485.41000        | 4.48541            | 4,275,010         | 9.91       | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.92   | Put        |           |           | 427.08000          | 0.42708            | 462,160           | 10.31      | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.90   | Call       |           |           | 5,537.39000        | 5.53739            | 5,312,270         | 10.27      | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.68   | Put        |           |           | 651.55000          | 0.65155            | 703,340           | 9.89       | 0.00        | 0                | 4,800         |
| R2030                     | On | 01/08/2019 | Bond Future | 9.15   | Put        |           |           | 1,622.67000        | 1.62267            | 1,733,800         | 9.09       | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.15   | Call       |           |           | 2,143.25000        | 2.14325            | 1,993,000         | 9.09       | 0.00        | 0                | 2,025         |
| R2030                     | On | 01/08/2019 | Bond Future | 9.22   | Put        |           |           | 1,440.89000        | 1.44089            | 1,542,470         | 9.17       | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.91   | Call       |           |           | 5,588.63000        | 5.58863            | 5,362,910         | 10.29      | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.91   | Put        |           |           | 434.76000          | 0.43476            | 470,420           | 10.29      | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.69   | Put        |           |           | 640.19000          | 0.64019            | 691,170           | 9.91       | 0.00        | 0                | 5,400         |
| R2030                     | On | 01/08/2019 | Bond Future | 8.77   | Put        |           |           | 2,932.69000        | 2.93269            | 3,099,400         | 8.70       | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 8.77   | Call       |           |           | 1,014.07000        | 1.01407            | 919,400           | 8.70       | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.92   | Call       |           |           | 5,639.82000        | 5.63982            | 5,413,520         | 10.31      | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.27   | Put        |           |           | 1,323.16000        | 1.32316            | 1,418,170         | 9.23       | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.27   | Call       |           |           | 2,596.67000        | 2.59667            | 2,430,300         | 9.23       | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.68   | Call       |           |           | 4,436.67000        | 4.43667            | 4,227,080         | 9.89       | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.90   | Put        |           |           | 442.45000          | 0.44245            | 478,710           | 10.27      | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 8.67   | Put        |           |           | 3,367.94000        | 3.36794            | 3,549,200         | 8.58       | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2030                     | On | 01/08/2019 | Bond Future | 8.67   | Call       |           |           | 793.27000          | 0.79327            | 713,150           | 8.58       | 0.00                  | 0                | 5,400         |
| R2030                     | On | 07/11/2019 | Bond Future | 9.48   | Put        |           |           | 1,634.17000        | 1.63417            | 1,724,430         | 9.15       | 0.00                  | 0                | 0             |
| R2030                     | On | 07/11/2019 | Bond Future | 9.49   | Call       |           |           | 3,916.14000        | 3.91614            | 3,738,550         | 9.16       | 0.00                  | 0                | 0             |
| R2030                     | On | 07/11/2019 | Bond Future | 9.49   | Put        |           |           | 1,614.08000        | 1.61408            | 1,703,450         | 9.16       | 0.00                  | 0                | 0             |
| R2030                     | On | 07/11/2019 | Bond Future | 9.47   | Call       |           |           | 3,835.73000        | 3.83573            | 3,659,930         | 9.14       | 0.00                  | 0                | 0             |
| R2030                     | On | 07/11/2019 | Bond Future | 9.47   | Put        |           |           | 1,654.47000        | 1.65447            | 1,745,630         | 9.14       | 0.00                  | 0                | 0             |
| R2030                     | On | 07/11/2019 | Bond Future | 9.48   | Call       |           |           | 3,875.85000        | 3.87585            | 3,699,150         | 9.15       | 0.00                  | 0                | 0             |
| <b>Total R2030 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>34,050</b> |
| <b>Total For R2030</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>77,757</b> |
| R2032                     | On | 02/05/2019 | Bond Future |        |            | 9.27942   | 93.16847  | 9.23979            | 93.44779           |                   | 9.79       | 0.00                  | 0                | 42,003        |
| R2032                     | On | 01/08/2019 | Bond Future |        |            | 9.33692   | 94.89411  | 9.29589            | 95.17888           |                   | 9.72       | 0.00                  | 0                | 0             |
| R2032                     | On | 07/11/2019 | Bond Future |        |            | 9.39156   | 92.69850  | 9.34896            | 92.98944           |                   | 10.13      | 0.00                  | 0                | 0             |
| <b>Total R2032 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>42,003</b> |
| R2032                     | On | 02/05/2019 | Bond Future | 9.62   | Call       |           |           | 2,787.30000        | 2.78730            | 2,534,660         | 10.40      | 0.00                  | 0                | 0             |
| R2032                     | On | 02/05/2019 | Bond Future | 9.62   | Put        |           |           | 155.18000          | 0.15518            | 181,860           | 10.40      | 0.00                  | 0                | 0             |
| R2032                     | On | 02/05/2019 | Bond Future | 9.63   | Call       |           |           | 2,847.16000        | 2.84716            | 2,593,180         | 10.42      | 0.00                  | 0                | 0             |
| R2032                     | On | 02/05/2019 | Bond Future | 9.63   | Put        |           |           | 147.23000          | 0.14723            | 172,570           | 10.42      | 0.00                  | 0                | 0             |
| R2032                     | On | 02/05/2019 | Bond Future | 9.61   | Call       |           |           | 2,727.70000        | 2.72770            | 2,476,450         | 10.37      | 0.00                  | 0                | 0             |
| R2032                     | On | 02/05/2019 | Bond Future | 9.61   | Put        |           |           | 163.47000          | 0.16347            | 191,540           | 10.37      | 0.00                  | 0                | 0             |
| R2032                     | On | 01/08/2019 | Bond Future | 10.10  | Call       |           |           | 5,901.35000        | 5.90135            | 5,658,910         | 11.12      | 0.00                  | 0                | 0             |
| R2032                     | On | 01/08/2019 | Bond Future | 10.10  | Put        |           |           | 535.91000          | 0.53591            | 578,240           | 11.12      | 0.00                  | 0                | 0             |
| R2032                     | On | 01/08/2019 | Bond Future | 10.11  | Call       |           |           | 5,956.22000        | 5.95622            | 5,713,120         | 11.14      | 0.00                  | 0                | 0             |
| R2032                     | On | 01/08/2019 | Bond Future | 10.11  | Put        |           |           | 526.83000          | 0.52683            | 568,500           | 11.14      | 0.00                  | 0                | 0             |
| R2032                     | On | 01/08/2019 | Bond Future | 10.09  | Call       |           |           | 5,846.56000        | 5.84656            | 5,604,810         | 11.10      | 0.00                  | 0                | 0             |
| R2032                     | On | 01/08/2019 | Bond Future | 10.09  | Put        |           |           | 545.14000          | 0.54514            | 588,160           | 11.10      | 0.00                  | 0                | 0             |
| R2032                     | On | 07/11/2019 | Bond Future | 9.71   | Call       |           |           | 4,254.12000        | 4.25412            | 4,061,730         | 10.35      | 0.00                  | 0                | 0             |
| R2032                     | On | 07/11/2019 | Bond Future | 9.71   | Put        |           |           | 1,828.15000        | 1.82815            | 1,926,700         | 10.35      | 0.00                  | 0                | 0             |
| R2032                     | On | 07/11/2019 | Bond Future | 9.72   | Call       |           |           | 4,297.51000        | 4.29751            | 4,104,150         | 10.36      | 0.00                  | 0                | 0             |
| R2032                     | On | 07/11/2019 | Bond Future | 9.72   | Put        |           |           | 1,805.61000        | 1.80561            | 1,903,190         | 10.36      | 0.00                  | 0                | 0             |
| R2032                     | On | 07/11/2019 | Bond Future | 9.70   | Call       |           |           | 4,210.64000        | 4.21064            | 4,019,220         | 10.34      | 0.00                  | 0                | 0             |
| R2032                     | On | 07/11/2019 | Bond Future | 9.70   | Put        |           |           | 1,850.66000        | 1.85066            | 1,950,180         | 10.34      | 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>42,003</b> |
| R2035                     | On | 02/05/2019 | Bond Future |        |            | 9.47443   | 96.75271  | 9.43481            | 97.06342           |                   | 10.55      | 644,663,306.73        | 6,663            | 73,894        |
| R2035                     | On | 01/08/2019 | Bond Future |        |            | 9.53231   | 98.54477  | 9.49137            | 98.86148           |                   | 10.49      | 0.00                  | 0                | 0             |
| R2035                     | On | 07/11/2019 | Bond Future |        |            | 9.59082   | 96.08164  | 9.54841            | 96.40516           |                   | 10.99      | 0.00                  | 0                | 0             |
| <b>Total R2035 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>644,663,306.73</b> | <b>6,663</b>     | <b>73,894</b> |
| R2035                     | On | 02/05/2019 | Bond Future | 9.73   | Put        |           |           | 264.02000          | 0.26402            | 308,870           | 10.91      | 0.00                  | 0                | 0             |
| R2035                     | On | 02/05/2019 | Bond Future | 9.74   | Call       |           |           | 2,606.19000        | 2.60619            | 2,338,240         | 10.93      | 0.00                  | 0                | 0             |
| R2035                     | On | 02/05/2019 | Bond Future | 9.74   | Put        |           |           | 250.83000          | 0.25083            | 293,590           | 10.93      | 0.00                  | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2035                     | On | 02/05/2019 | Bond Future | 9.75   | Call       |           |           | 2,669.22000        | 2.66922            | 2,399,250         | 10.94      | 0.00                  | 0                | 0             |
| R2035                     | On | 02/05/2019 | Bond Future | 9.75   | Put        |           |           | 238.14000          | 0.23814            | 278,880           | 10.94      | 0.00                  | 0                | 0             |
| R2035                     | On | 02/05/2019 | Bond Future | 9.73   | Call       |           |           | 2,543.57000        | 2.54357            | 2,277,710         | 10.91      | 0.00                  | 0                | 0             |
| R2035                     | On | 01/08/2019 | Bond Future | 10.23  | Call       |           |           | 6,147.26000        | 6.14726            | 5,882,630         | 11.76      | 0.00                  | 0                | 0             |
| R2035                     | On | 01/08/2019 | Bond Future | 10.23  | Put        |           |           | 664.23000          | 0.66423            | 716,310           | 11.76      | 0.00                  | 0                | 0             |
| R2035                     | On | 01/08/2019 | Bond Future | 10.24  | Call       |           |           | 6,207.14000        | 6.20714            | 5,941,700         | 11.78      | 0.00                  | 0                | 0             |
| R2035                     | On | 01/08/2019 | Bond Future | 10.24  | Put        |           |           | 653.13000          | 0.65313            | 704,400           | 11.78      | 0.00                  | 0                | 0             |
| R2035                     | On | 01/08/2019 | Bond Future | 10.22  | Call       |           |           | 6,087.62000        | 6.08762            | 5,823,820         | 11.74      | 0.00                  | 0                | 0             |
| R2035                     | On | 01/08/2019 | Bond Future | 10.22  | Put        |           |           | 675.66000          | 0.67566            | 728,570           | 11.74      | 0.00                  | 0                | 0             |
| R2035                     | On | 07/11/2019 | Bond Future | 9.87   | Put        |           |           | 2,239.89000        | 2.23989            | 2,354,040         | 11.46      | 0.00                  | 0                | 0             |
| R2035                     | On | 07/11/2019 | Bond Future | 9.88   | Call       |           |           | 4,701.38000        | 4.70138            | 4,490,960         | 11.47      | 0.00                  | 0                | 0             |
| R2035                     | On | 07/11/2019 | Bond Future | 9.88   | Put        |           |           | 2,214.55000        | 2.21455            | 2,327,650         | 11.47      | 0.00                  | 0                | 0             |
| R2035                     | On | 07/11/2019 | Bond Future | 9.89   | Call       |           |           | 4,750.08000        | 4.75008            | 4,538,610         | 11.49      | 0.00                  | 0                | 0             |
| R2035                     | On | 07/11/2019 | Bond Future | 9.89   | Put        |           |           | 2,189.75000        | 2.18975            | 2,301,800         | 11.49      | 0.00                  | 0                | 0             |
| R2035                     | On | 07/11/2019 | Bond Future | 9.87   | Call       |           |           | 4,653.14000        | 4.65314            | 4,443,770         | 11.46      | 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>644,663,306.73</b> | <b>6,663</b>     | <b>73,894</b> |
| R2037                     | On | 02/05/2019 | Bond Future |        |            | 9.56038   | 93.25488  | 9.51578            | 93.60761           |                   | 11.12      | 0.00                  | 0                | 51,935        |
| R2037                     | On | 01/08/2019 | Bond Future |        |            | 9.62236   | 90.72692  | 9.57629            | 91.08649           |                   | 11.59      | 0.00                  | 0                | 0             |
| R2037                     | On | 07/11/2019 | Bond Future |        |            | 9.67657   | 92.60797  | 9.62895            | 92.97523           |                   | 11.61      | 0.00                  | 0                | 0             |
| <b>Total R2037 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>51,935</b> |
| R2037                     | On | 02/05/2019 | Bond Future | 9.79   | Put        |           |           | 312.26000          | 0.31226            | 372,370           | 11.62      | 0.00                  | 0                | 0             |
| R2037                     | On | 02/05/2019 | Bond Future | 9.80   | Call       |           |           | 2,510.58000        | 2.51058            | 2,215,390         | 11.64      | 0.00                  | 0                | 0             |
| R2037                     | On | 02/05/2019 | Bond Future | 9.80   | Put        |           |           | 297.67000          | 0.29767            | 355,210           | 11.64      | 0.00                  | 0                | 0             |
| R2037                     | On | 02/05/2019 | Bond Future | 9.81   | Call       |           |           | 2,573.02000        | 2.57302            | 2,275,350         | 11.67      | 0.00                  | 0                | 0             |
| R2037                     | On | 02/05/2019 | Bond Future | 9.81   | Put        |           |           | 283.74000          | 0.28374            | 338,800           | 11.67      | 0.00                  | 0                | 0             |
| R2037                     | On | 02/05/2019 | Bond Future | 9.79   | Call       |           |           | 2,448.70000        | 2.44870            | 2,156,080         | 11.62      | 0.00                  | 0                | 0             |
| R2037                     | On | 01/08/2019 | Bond Future | 10.30  | Call       |           |           | 6,135.40000        | 6.13540            | 5,838,890         | 13.15      | 0.00                  | 0                | 0             |
| R2037                     | On | 01/08/2019 | Bond Future | 10.30  | Put        |           |           | 727.15000          | 0.72715            | 790,210           | 13.15      | 0.00                  | 0                | 0             |
| R2037                     | On | 01/08/2019 | Bond Future | 10.31  | Call       |           |           | 6,194.69000        | 6.19469            | 5,897,230         | 13.17      | 0.00                  | 0                | 0             |
| R2037                     | On | 01/08/2019 | Bond Future | 10.31  | Put        |           |           | 715.18000          | 0.71518            | 777,290           | 13.17      | 0.00                  | 0                | 0             |
| R2037                     | On | 01/08/2019 | Bond Future | 10.29  | Call       |           |           | 6,076.08000        | 6.07608            | 5,780,520         | 13.12      | 0.00                  | 0                | 0             |
| R2037                     | On | 01/08/2019 | Bond Future | 10.29  | Put        |           |           | 739.17000          | 0.73917            | 803,180           | 13.12      | 0.00                  | 0                | 0             |
| R2037                     | On | 07/11/2019 | Bond Future | 9.96   | Call       |           |           | 4,703.00000        | 4.70300            | 4,464,860         | 11.86      | 0.00                  | 0                | 0             |
| R2037                     | On | 07/11/2019 | Bond Future | 9.96   | Put        |           |           | 2,195.66000        | 2.19566            | 2,324,780         | 11.86      | 0.00                  | 0                | 0             |
| R2037                     | On | 07/11/2019 | Bond Future | 9.97   | Call       |           |           | 4,750.90000        | 4.75090            | 4,511,540         | 11.87      | 0.00                  | 0                | 0             |
| R2037                     | On | 07/11/2019 | Bond Future | 9.97   | Put        |           |           | 2,169.46000        | 2.16946            | 2,297,360         | 11.87      | 0.00                  | 0                | 0             |
| R2037                     | On | 07/11/2019 | Bond Future | 9.95   | Call       |           |           | 4,655.29000        | 4.65529            | 4,418,360         | 11.85      | 0.00                  | 0                | 0             |
| R2037                     | On | 07/11/2019 | Bond Future | 9.95   | Put        |           |           | 2,222.14000        | 2.22214            | 2,352,470         | 11.85      | 0.00                  | 0                | 0             |
| <b>Total R2037 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| <b>Total For R2037</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>51,935</b> |
| R2040 On 02/05/2019 Bond Future |        |            | 9.64030   | 96.66131  | 9.59570            | 97.04156           |                   | 11.53      | 269,685,054.90        | 2,790            | 23,633        |
| R2040 On 01/08/2019 Bond Future |        |            | 9.70209   | 93.94616  | 9.65604            | 94.33386           |                   | 12.04      | 0.00                  | 0                | 0             |
| R2040 On 07/11/2019 Bond Future |        |            | 9.75642   | 95.89404  | 9.70887            | 96.28990           |                   | 12.08      | 0.00                  | 0                | 0             |
| <b>Total R2040 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>269,685,054.90</b> | <b>2,790</b>     | <b>23,633</b> |
| R2040 On 02/05/2019 Bond Future | 9.60   | Put        |           |           | 1,053.98000        | 1.05398            | 1,226,260         | 11.28      | 0.00                  | 0                | 0             |
| R2040 On 02/05/2019 Bond Future | 9.60   | Call       |           |           | 1,090.74000        | 1.09074            | 882,770           | 11.28      | 0.00                  | 0                | 1,150         |
| R2040 On 02/05/2019 Bond Future | 10.15  | Put        |           |           | 67.92000           | 0.06792            | 82,600            | 12.31      | 0.00                  | 0                | 880           |
| R2040 On 02/05/2019 Bond Future | 10.15  | Call       |           |           | 4,626.23000        | 4.62623            | 4,260,660         | 12.31      | 0.00                  | 0                | 0             |
| R2040 On 02/05/2019 Bond Future | 9.65   | Put        |           |           | 862.13000          | 0.86213            | 1,010,160         | 11.37      | 0.00                  | 0                | 880           |
| R2040 On 02/05/2019 Bond Future | 9.90   | Put        |           |           | 268.76000          | 0.26876            | 323,810           | 11.79      | 0.00                  | 0                | 0             |
| R2040 On 02/05/2019 Bond Future | 9.88   | Call       |           |           | 2,680.72000        | 2.68072            | 2,360,890         | 11.75      | 0.00                  | 0                | 0             |
| R2040 On 02/05/2019 Bond Future | 9.65   | Call       |           |           | 1,324.76000        | 1.32476            | 1,092,540         | 11.37      | 0.00                  | 0                | 0             |
| R2040 On 02/05/2019 Bond Future | 10.20  | Put        |           |           | 50.72000           | 0.05072            | 61,650            | 12.43      | 0.00                  | 0                | 0             |
| R2040 On 02/05/2019 Bond Future | 10.20  | Call       |           |           | 5,002.85000        | 5.00285            | 4,633,530         | 12.43      | 0.00                  | 0                | 1,150         |
| R2040 On 02/05/2019 Bond Future | 9.88   | Put        |           |           | 297.87000          | 0.29787            | 358,290           | 11.75      | 0.00                  | 0                | 0             |
| R2040 On 02/05/2019 Bond Future | 9.89   | Call       |           |           | 2,747.92000        | 2.74792            | 2,425,360         | 11.77      | 0.00                  | 0                | 0             |
| R2040 On 02/05/2019 Bond Future | 9.89   | Put        |           |           | 283.00000          | 0.28300            | 340,690           | 11.77      | 0.00                  | 0                | 0             |
| R2040 On 02/05/2019 Bond Future | 9.90   | Call       |           |           | 2,815.63000        | 2.81563            | 2,490,430         | 11.79      | 0.00                  | 0                | 0             |
| R2040 On 01/08/2019 Bond Future | 10.37  | Put        |           |           | 737.21000          | 0.73721            | 804,050           | 13.23      | 0.00                  | 0                | 0             |
| R2040 On 01/08/2019 Bond Future | 10.38  | Call       |           |           | 6,537.53000        | 6.53753            | 6,215,630         | 13.26      | 0.00                  | 0                | 0             |
| R2040 On 01/08/2019 Bond Future | 10.38  | Put        |           |           | 724.86000          | 0.72486            | 790,660           | 13.26      | 0.00                  | 0                | 0             |
| R2040 On 01/08/2019 Bond Future | 10.36  | Call       |           |           | 6,409.82000        | 6.40982            | 6,090,000         | 13.21      | 0.00                  | 0                | 0             |
| R2040 On 01/08/2019 Bond Future | 10.36  | Put        |           |           | 749.93000          | 0.74993            | 817,810           | 13.21      | 0.00                  | 0                | 0             |
| R2040 On 01/08/2019 Bond Future | 10.37  | Call       |           |           | 6,473.55000        | 6.47355            | 6,152,690         | 13.23      | 0.00                  | 0                | 0             |
| R2040 On 07/11/2019 Bond Future | 10.04  | Call       |           |           | 5,098.43000        | 5.09843            | 4,841,680         | 12.46      | 0.00                  | 0                | 0             |
| R2040 On 07/11/2019 Bond Future | 10.04  | Put        |           |           | 2,395.78000        | 2.39578            | 2,534,890         | 12.46      | 0.00                  | 0                | 0             |
| R2040 On 07/11/2019 Bond Future | 10.05  | Call       |           |           | 5,151.03000        | 5.15103            | 4,893,000         | 12.48      | 0.00                  | 0                | 0             |
| R2040 On 07/11/2019 Bond Future | 10.05  | Put        |           |           | 2,368.70000        | 2.36870            | 2,506,530         | 12.48      | 0.00                  | 0                | 0             |
| R2040 On 07/11/2019 Bond Future | 10.03  | Call       |           |           | 5,046.01000        | 5.04601            | 4,790,550         | 12.44      | 0.00                  | 0                | 0             |
| R2040 On 07/11/2019 Bond Future | 10.03  | Put        |           |           | 2,423.16000        | 2.42316            | 2,563,560         | 12.44      | 0.00                  | 0                | 0             |
| <b>Total R2040 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>4,060</b>  |
| <b>Total For R2040</b>          |        |            |           |           |                    |                    |                   |            | <b>269,685,054.90</b> | <b>2,790</b>     | <b>27,693</b> |
| R2044 On 02/05/2019 Bond Future |        |            | 9.65964   | 93.79094  | 9.61502            | 94.17990           |                   | 12.14      | 321,702,924.20        | 3,430            | 38,044        |
| R2044 On 01/08/2019 Bond Future |        |            | 9.71874   | 91.14781  | 9.67272            | 91.54432           |                   | 12.69      | 0.00                  | 0                | 0             |
| R2044 On 07/11/2019 Bond Future |        |            | 9.77067   | 93.03758  | 9.72320            | 93.44247           |                   | 12.76      | 0.00                  | 0                | 0             |
| <b>Total R2044 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>321,702,924.20</b> | <b>3,430</b>     | <b>38,044</b> |
| R2044 On 02/05/2019 Bond Future | 9.91   | Call       |           |           | 2,811.51000        | 2.81151            | 2,481,530         | 12.43      | 0.00                  | 0                | 0             |
| R2044 On 02/05/2019 Bond Future | 9.91   | Put        |           |           | 290.30000          | 0.29030            | 349,280           | 12.43      | 0.00                  | 0                | 0             |
| R2044 On 02/05/2019 Bond Future | 9.92   | Call       |           |           | 2,880.41000        | 2.88041            | 2,547,760         | 12.45      | 0.00                  | 0                | 0             |



| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R2044                     | On | 02/05/2019 | Bond Future | 9.92   | Put        |           |           | 275.77000          | 0.27577            | 332,080           | 12.45      | 0.00                  | 0                | 0              |
| R2044                     | On | 02/05/2019 | Bond Future | 9.90   | Call       |           |           | 2,743.11000        | 2.74311            | 2,415,910         | 12.41      | 0.00                  | 0                | 0              |
| R2044                     | On | 02/05/2019 | Bond Future | 9.90   | Put        |           |           | 305.47000          | 0.30547            | 367,230           | 12.41      | 0.00                  | 0                | 0              |
| R2044                     | On | 01/08/2019 | Bond Future | 9.36   | Put        |           |           | 4,098.49000        | 4.09849            | 4,355,610         | 11.97      | 0.00                  | 0                | 0              |
| R2044                     | On | 01/08/2019 | Bond Future | 10.39  | Call       |           |           | 6,624.36000        | 6.62436            | 6,296,070         | 13.99      | 0.00                  | 0                | 0              |
| R2044                     | On | 01/08/2019 | Bond Future | 10.39  | Put        |           |           | 756.69000          | 0.75669            | 824,910           | 13.99      | 0.00                  | 0                | 0              |
| R2044                     | On | 01/08/2019 | Bond Future | 10.40  | Call       |           |           | 6,688.91000        | 6.68891            | 6,359,580         | 14.02      | 0.00                  | 0                | 0              |
| R2044                     | On | 01/08/2019 | Bond Future | 10.40  | Put        |           |           | 743.96000          | 0.74396            | 811,140           | 14.02      | 0.00                  | 0                | 0              |
| R2044                     | On | 01/08/2019 | Bond Future | 10.38  | Call       |           |           | 6,559.76000        | 6.55976            | 6,232,530         | 13.97      | 0.00                  | 0                | 0              |
| R2044                     | On | 01/08/2019 | Bond Future | 9.36   | Call       |           |           | 1,326.34000        | 1.32634            | 1,186,950         | 11.97      | 0.00                  | 0                | 100            |
| R2044                     | On | 01/08/2019 | Bond Future | 9.86   | Put        |           |           | 1,870.92000        | 1.87092            | 2,018,600         | 12.87      | 0.00                  | 0                | 0              |
| R2044                     | On | 01/08/2019 | Bond Future | 9.86   | Call       |           |           | 3,466.77000        | 3.46677            | 3,217,940         | 12.87      | 0.00                  | 0                | 100            |
| R2044                     | On | 01/08/2019 | Bond Future | 10.53  | Call       |           |           | 7,536.81000        | 7.53681            | 7,195,140         | 14.34      | 0.00                  | 0                | 0              |
| R2044                     | On | 01/08/2019 | Bond Future | 10.38  | Put        |           |           | 769.50000          | 0.76950            | 838,780           | 13.97      | 0.00                  | 0                | 0              |
| R2044                     | On | 01/08/2019 | Bond Future | 10.53  | Put        |           |           | 597.82000          | 0.59782            | 652,660           | 14.34      | 0.00                  | 0                | 100            |
| R2044                     | On | 07/11/2019 | Bond Future | 10.06  | Call       |           |           | 5,253.77000        | 5.25377            | 4,990,120         | 13.19      | 0.00                  | 0                | 0              |
| R2044                     | On | 07/11/2019 | Bond Future | 10.06  | Put        |           |           | 2,444.68000        | 2.44468            | 2,585,920         | 13.19      | 0.00                  | 0                | 0              |
| R2044                     | On | 07/11/2019 | Bond Future | 10.07  | Call       |           |           | 5,307.43000        | 5.30743            | 5,042,480         | 13.21      | 0.00                  | 0                | 0              |
| R2044                     | On | 07/11/2019 | Bond Future | 10.07  | Put        |           |           | 2,417.15000        | 2.41715            | 2,557,090         | 13.21      | 0.00                  | 0                | 0              |
| R2044                     | On | 07/11/2019 | Bond Future | 10.05  | Call       |           |           | 5,200.56000        | 5.20056            | 4,938,220         | 13.17      | 0.00                  | 0                | 0              |
| R2044                     | On | 07/11/2019 | Bond Future | 10.05  | Put        |           |           | 2,472.78000        | 2.47278            | 2,615,330         | 13.17      | 0.00                  | 0                | 0              |
| <b>Total R2044 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>300</b>     |
| <b>Total For R2044</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>321,702,924.20</b> | <b>3,430</b>     | <b>38,344</b>  |
| R2048                     | On | 02/05/2019 | Bond Future |        |            | 9.60280   | 93.30749  | 9.56314            | 93.66639           |                   | 12.57      | 3,732,299.60          | 40               | 101,201        |
| R2048                     | On | 01/08/2019 | Bond Future |        |            | 9.65424   | 95.03570  | 9.61340            | 95.40154           |                   | 12.55      | 0.00                  | 0                | 100            |
| R2048                     | On | 07/11/2019 | Bond Future |        |            | 9.70607   | 92.56332  | 9.66393            | 92.93703           |                   | 13.23      | 0.00                  | 0                | 0              |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>3,732,299.60</b>   | <b>40</b>        | <b>101,301</b> |
| R2048                     | On | 02/05/2019 | Bond Future | 9.90   | Call       |           |           | 3,236.33000        | 3.23633            | 2,921,070         | 13.43      | 0.00                  | 0                | 0              |
| R2048                     | On | 02/05/2019 | Bond Future | 9.90   | Put        |           |           | 263.58000          | 0.26358            | 307,220           | 13.43      | 0.00                  | 0                | 0              |
| R2048                     | On | 02/05/2019 | Bond Future | 9.91   | Call       |           |           | 3,309.28000        | 3.30928            | 2,992,000         | 13.45      | 0.00                  | 0                | 0              |
| R2048                     | On | 02/05/2019 | Bond Future | 9.91   | Put        |           |           | 250.85000          | 0.25085            | 292,470           | 13.45      | 0.00                  | 0                | 0              |
| R2048                     | On | 02/05/2019 | Bond Future | 9.89   | Call       |           |           | 3,163.74000        | 3.16374            | 2,850,580         | 13.40      | 0.00                  | 0                | 0              |
| R2048                     | On | 02/05/2019 | Bond Future | 9.89   | Put        |           |           | 276.82000          | 0.27682            | 322,560           | 13.40      | 0.00                  | 0                | 0              |
| R2048                     | On | 01/08/2019 | Bond Future | 10.34  | Call       |           |           | 6,891.42000        | 6.89142            | 6,585,490         | 13.72      | 0.00                  | 0                | 0              |
| R2048                     | On | 01/08/2019 | Bond Future | 10.34  | Put        |           |           | 743.35000          | 0.74335            | 803,260           | 13.72      | 0.00                  | 0                | 0              |
| R2048                     | On | 01/08/2019 | Bond Future | 10.35  | Call       |           |           | 6,958.34000        | 6.95834            | 6,651,460         | 13.74      | 0.00                  | 0                | 0              |
| R2048                     | On | 01/08/2019 | Bond Future | 10.35  | Put        |           |           | 730.74000          | 0.73074            | 789,700           | 13.74      | 0.00                  | 0                | 0              |
| R2048                     | On | 01/08/2019 | Bond Future | 10.36  | Call       |           |           | 7,025.35000        | 7.02535            | 6,717,550         | 13.77      | 0.00                  | 0                | 0              |
| R2048                     | On | 01/08/2019 | Bond Future | 10.36  | Put        |           |           | 718.34000          | 0.71834            | 776,380           | 13.77      | 0.00                  | 0                | 0              |
| R2048                     | On | 07/11/2019 | Bond Future | 10.02  | Call       |           |           | 5,506.29000        | 5.50629            | 5,258,670         | 13.61      | 0.00                  | 0                | 0              |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|----------------|
| R2048                     | On | 07/11/2019 | Bond Future | 10.02  | Put        |           |           | 2,430.22000        | 2.43022            | 2,556,310         | 13.61      | 0.00                | 0                | 0              |
| R2048                     | On | 07/11/2019 | Bond Future | 10.03  | Call       |           |           | 5,562.32000        | 5.56232            | 5,313,510         | 13.63      | 0.00                | 0                | 0              |
| R2048                     | On | 07/11/2019 | Bond Future | 10.03  | Put        |           |           | 2,402.48000        | 2.40248            | 2,527,380         | 13.63      | 0.00                | 0                | 0              |
| R2048                     | On | 07/11/2019 | Bond Future | 10.01  | Call       |           |           | 5,450.68000        | 5.45068            | 5,204,280         | 13.59      | 0.00                | 0                | 0              |
| R2048                     | On | 07/11/2019 | Bond Future | 10.01  | Put        |           |           | 2,458.53000        | 2.45853            | 2,585,840         | 13.59      | 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>3,732,299.60</b> | <b>40</b>        | <b>101,301</b> |
| R207                      | On | 02/05/2019 | Bond Future |        |            | 6.65633   | 102.62342 | 6.65431            | 102.62477          |                   | 0.18       | 0.00                | 0                | 6,013          |
| R207                      | On | 01/08/2019 | Bond Future |        |            | 6.12386   | 100.88302 | 6.11994            | 100.88473          |                   | 0.17       | 0.00                | 0                | 50             |
| R207                      | On | 07/11/2019 | Bond Future |        |            | 3.60385   | 102.97430 | 3.59298            | 102.97625          |                   | 0.06       | 0.00                | 0                | 0              |
| <b>Total R207 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>6,063</b>   |
| R207                      | On | 02/05/2019 | Bond Future | 7.62   | Call       |           |           | 642.10000          | 0.64210            | 640,750           | 0.36       | 0.00                | 0                | 0              |
| R207                      | On | 02/05/2019 | Bond Future | 7.62   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.36       | 0.00                | 0                | 0              |
| R207                      | On | 02/05/2019 | Bond Future | 7.63   | Call       |           |           | 648.71000          | 0.64871            | 647,360           | 0.36       | 0.00                | 0                | 0              |
| R207                      | On | 02/05/2019 | Bond Future | 7.63   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.36       | 0.00                | 0                | 0              |
| R207                      | On | 02/05/2019 | Bond Future | 7.61   | Call       |           |           | 635.48000          | 0.63548            | 634,130           | 0.36       | 0.00                | 0                | 0              |
| R207                      | On | 02/05/2019 | Bond Future | 7.61   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.36       | 0.00                | 0                | 0              |
| R207                      | On | 01/08/2019 | Bond Future | 7.34   | Call       |           |           | 529.08000          | 0.52908            | 527,370           | 0.27       | 0.00                | 0                | 0              |
| R207                      | On | 01/08/2019 | Bond Future | 7.34   | Put        |           |           | 0.01000            | 0.00001            | 0,010             | 0.27       | 0.00                | 0                | 0              |
| R207                      | On | 01/08/2019 | Bond Future | 7.35   | Call       |           |           | 533.39000          | 0.53339            | 531,680           | 0.27       | 0.00                | 0                | 0              |
| R207                      | On | 01/08/2019 | Bond Future | 7.35   | Put        |           |           | 0.01000            | 0.00001            | 0,010             | 0.27       | 0.00                | 0                | 0              |
| R207                      | On | 01/08/2019 | Bond Future | 7.33   | Call       |           |           | 524.76000          | 0.52476            | 523,050           | 0.27       | 0.00                | 0                | 0              |
| R207                      | On | 01/08/2019 | Bond Future | 7.33   | Put        |           |           | 0.01000            | 0.00001            | 0,010             | 0.27       | 0.00                | 0                | 0              |
| R207                      | On | 07/11/2019 | Bond Future | 2.07   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 0.10       | 0.00                | 0                | 0              |
| R207                      | On | 07/11/2019 | Bond Future | 2.07   | Put        |           |           | 273.99000          | 0.27399            | 275,940           | 0.10       | 0.00                | 0                | 0              |
| R207                      | On | 07/11/2019 | Bond Future | 2.08   | Call       |           |           | 0.01000            | 0.00001            | 0,000             | 0.10       | 0.00                | 0                | 0              |
| R207                      | On | 07/11/2019 | Bond Future | 2.08   | Put        |           |           | 272.20000          | 0.27220            | 274,140           | 0.10       | 0.00                | 0                | 0              |
| R207                      | On | 07/11/2019 | Bond Future | 2.06   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 0.10       | 0.00                | 0                | 0              |
| R207                      | On | 07/11/2019 | Bond Future | 2.06   | Put        |           |           | 275.80000          | 0.27580            | 277,750           | 0.10       | 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>6,063</b>   |
| R208                      | On | 02/05/2019 | Bond Future |        |            | 6.83605   | 100.52242 | 6.83024            | 100.53261          |                   | 0.83       | 0.00                | 0                | 15,592         |
| R208                      | On | 01/08/2019 | Bond Future |        |            | 6.72699   | 102.38427 | 6.72005            | 102.39496          |                   | 0.88       | 0.00                | 0                | 0              |
| R208                      | On | 07/11/2019 | Bond Future |        |            | 6.50630   | 101.10066 | 6.49780            | 101.11176          |                   | 0.92       | 0.00                | 0                | 0              |
| <b>Total R208 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>15,592</b>  |
| R208                      | On | 02/05/2019 | Bond Future | 8.04   | Call       |           |           | 2,091.45000        | 2.09145            | 2,081,260         | 1.16       | 0.00                | 0                | 0              |
| R208                      | On | 02/05/2019 | Bond Future | 8.04   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 1.16       | 0.00                | 0                | 0              |
| R208                      | On | 02/05/2019 | Bond Future | 8.02   | Call       |           |           | 2,057.34000        | 2.05734            | 2,047,150         | 1.16       | 0.00                | 0                | 0              |
| R208                      | On | 02/05/2019 | Bond Future | 8.02   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 1.16       | 0.00                | 0                | 0              |
| R208                      | On | 02/05/2019 | Bond Future | 8.03   | Call       |           |           | 2,074.40000        | 2.07440            | 2,064,210         | 1.16       | 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  |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R208                     | On | 02/05/2019 | Bond Future | 8.03   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 1.16       | 0.00                  | 0                | 0              |
| R208                     | On | 01/08/2019 | Bond Future | 8.15   | Call       |           |           | 2,171.61000        | 2.17161            | 2,160,920         | 1.51       | 0.00                  | 0                | 0              |
| R208                     | On | 01/08/2019 | Bond Future | 8.15   | Put        |           |           | 1.46000            | 0.00146            | 1,460             | 1.51       | 0.00                  | 0                | 0              |
| R208                     | On | 01/08/2019 | Bond Future | 8.16   | Call       |           |           | 2,186.48000        | 2.18648            | 2,175,790         | 1.51       | 0.00                  | 0                | 0              |
| R208                     | On | 01/08/2019 | Bond Future | 8.16   | Put        |           |           | 1.38000            | 0.00138            | 1,380             | 1.51       | 0.00                  | 0                | 0              |
| R208                     | On | 01/08/2019 | Bond Future | 8.17   | Call       |           |           | 2,201.36000        | 2.20136            | 2,190,660         | 1.51       | 0.00                  | 0                | 0              |
| R208                     | On | 01/08/2019 | Bond Future | 8.17   | Put        |           |           | 1.31000            | 0.00131            | 1,300             | 1.51       | 0.00                  | 0                | 0              |
| R208                     | On | 07/11/2019 | Bond Future | 6.83   | Call       |           |           | 586.18000          | 0.58618            | 577,720           | 1.06       | 0.00                  | 0                | 0              |
| R208                     | On | 07/11/2019 | Bond Future | 6.83   | Put        |           |           | 153.44000          | 0.15344            | 156,080           | 1.06       | 0.00                  | 0                | 0              |
| R208                     | On | 07/11/2019 | Bond Future | 6.84   | Call       |           |           | 596.64000          | 0.59664            | 588,130           | 1.07       | 0.00                  | 0                | 0              |
| R208                     | On | 07/11/2019 | Bond Future | 6.84   | Put        |           |           | 150.92000          | 0.15092            | 153,510           | 1.07       | 0.00                  | 0                | 0              |
| R208                     | On | 07/11/2019 | Bond Future | 6.82   | Call       |           |           | 575.51000          | 0.57551            | 567,100           | 1.06       | 0.00                  | 0                | 0              |
| R208                     | On | 07/11/2019 | Bond Future | 6.82   | Put        |           |           | 155.76000          | 0.15576            | 158,450           | 1.06       | 0.00                  | 0                | 0              |
| <b>Total R208 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For R208</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>15,592</b>  |
| R209                     | On | 02/05/2019 | Bond Future |        |            | 9.42291   | 74.05214  | 9.37822            | 74.35253           |                   | 11.95      | 111,078,210.00        | 1,500            | 100,389        |
| R209                     | On | 01/08/2019 | Bond Future |        |            | 9.47449   | 75.42377  | 9.42846            | 75.72996           |                   | 11.93      | 0.00                  | 0                | 0              |
| R209                     | On | 07/11/2019 | Bond Future |        |            | 9.52367   | 73.83368  | 9.47617            | 74.14634           |                   | 12.47      | 0.00                  | 0                | 0              |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>111,078,210.00</b> | <b>1,500</b>     | <b>100,389</b> |
| R209                     | On | 02/05/2019 | Bond Future | 10.50  | Call       |           |           | 7,030.87000        | 7.03087            | 6,730,710         | 14.05      | 0.00                  | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 10.50  | Put        |           |           | 1.42000            | 0.00142            | 1,650             | 14.05      | 0.00                  | 0                | 11,560         |
| R209                     | On | 02/05/2019 | Bond Future | 10.71  | Call       |           |           | 8,234.81000        | 8.23481            | 7,934,450         | 14.05      | 0.00                  | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 10.71  | Put        |           |           | 0.21000            | 0.00021            | 0,240             | 14.05      | 0.00                  | 0                | 760            |
| R209                     | On | 02/05/2019 | Bond Future | 9.95   | Put        |           |           | 50.66000           | 0.05066            | 61,380            | 12.87      | 0.00                  | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.95   | Call       |           |           | 3,763.01000        | 3.76301            | 3,473,340         | 12.87      | 0.00                  | 0                | 760            |
| R209                     | On | 02/05/2019 | Bond Future | 9.68   | Call       |           |           | 2,214.98000        | 2.21498            | 1,959,020         | 12.27      | 0.00                  | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.68   | Put        |           |           | 220.71000          | 0.22071            | 265,140           | 12.27      | 0.00                  | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.35   | Put        |           |           | 952.51000          | 0.95251            | 1,100,940         | 11.71      | 0.00                  | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.35   | Call       |           |           | 761.91000          | 0.76191            | 609,950           | 11.71      | 0.00                  | 0                | 760            |
| R209                     | On | 02/05/2019 | Bond Future | 9.69   | Call       |           |           | 2,268.68000        | 2.26868            | 2,010,690         | 12.29      | 0.00                  | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.69   | Put        |           |           | 209.68000          | 0.20968            | 252,080           | 12.29      | 0.00                  | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.70   | Call       |           |           | 2,322.71000        | 2.32271            | 2,062,770         | 12.30      | 0.00                  | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.70   | Put        |           |           | 199.07000          | 0.19907            | 239,520           | 12.30      | 0.00                  | 0                | 0              |
| R209                     | On | 01/08/2019 | Bond Future | 10.46  | Call       |           |           | 6,787.21000        | 6.78721            | 6,513,180         | 13.90      | 0.00                  | 0                | 0              |
| R209                     | On | 01/08/2019 | Bond Future | 10.46  | Put        |           |           | 348.07000          | 0.34807            | 380,230           | 13.90      | 0.00                  | 0                | 7,560          |
| R209                     | On | 01/08/2019 | Bond Future | 10.15  | Call       |           |           | 5,180.81000        | 5.18081            | 4,927,160         | 13.17      | 0.00                  | 0                | 0              |
| R209                     | On | 01/08/2019 | Bond Future | 10.15  | Put        |           |           | 586.89000          | 0.58689            | 639,430           | 13.17      | 0.00                  | 0                | 0              |
| R209                     | On | 01/08/2019 | Bond Future | 9.30   | Put        |           |           | 2,430.15000        | 2.43015            | 2,595,940         | 11.64      | 0.00                  | 0                | 0              |
| R209                     | On | 01/08/2019 | Bond Future | 10.17  | Put        |           |           | 567.30000          | 0.56730            | 618,230           | 13.22      | 0.00                  | 0                | 0              |
| R209                     | On | 01/08/2019 | Bond Future | 9.30   | Call       |           |           | 1,565.78000        | 1.56578            | 1,425,380         | 11.64      | 0.00                  | 0                | 7,560          |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R209                     | On | 01/08/2019 | Bond Future | 9.80   | Put        |           |           | 1,064.48000        | 1.06448            | 1,153,270         | 12.40      | 0.00                  | 0                | 0              |
| R209                     | On | 01/08/2019 | Bond Future | 9.80   | Call       |           |           | 3,484.00000        | 3.48400            | 3,266,600         | 12.40      | 0.00                  | 0                | 7,560          |
| R209                     | On | 01/08/2019 | Bond Future | 10.16  | Call       |           |           | 5,231.61000        | 5.23161            | 4,977,150         | 13.19      | 0.00                  | 0                | 0              |
| R209                     | On | 01/08/2019 | Bond Future | 10.16  | Put        |           |           | 577.01000          | 0.57701            | 628,740           | 13.19      | 0.00                  | 0                | 0              |
| R209                     | On | 01/08/2019 | Bond Future | 10.17  | Call       |           |           | 5,282.51000        | 5.28251            | 5,027,250         | 13.22      | 0.00                  | 0                | 0              |
| R209                     | On | 07/11/2019 | Bond Future | 9.80   | Call       |           |           | 4,024.95000        | 4.02495            | 3,822,850         | 12.89      | 0.00                  | 0                | 0              |
| R209                     | On | 07/11/2019 | Bond Future | 9.80   | Put        |           |           | 1,931.04000        | 1.93104            | 2,041,600         | 12.89      | 0.00                  | 0                | 0              |
| R209                     | On | 07/11/2019 | Bond Future | 9.81   | Call       |           |           | 4,066.58000        | 4.06658            | 3,863,470         | 12.91      | 0.00                  | 0                | 0              |
| R209                     | On | 07/11/2019 | Bond Future | 9.81   | Put        |           |           | 1,909.40000        | 1.90940            | 2,018,950         | 12.91      | 0.00                  | 0                | 0              |
| R209                     | On | 07/11/2019 | Bond Future | 9.82   | Call       |           |           | 4,108.36000        | 4.10836            | 3,904,250         | 12.93      | 0.00                  | 0                | 0              |
| R209                     | On | 07/11/2019 | Bond Future | 9.82   | Put        |           |           | 1,887.99000        | 1.88799            | 1,996,540         | 12.93      | 0.00                  | 0                | 0              |
| <b>Total R209 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>36,520</b>  |
| <b>Total For R209</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>111,078,210.00</b> | <b>1,500</b>     | <b>136,909</b> |
| R210                     | On | 02/05/2019 | Bond Future |        |            | 184.86341 | 184.86341 | 184.89510          | 184.89510          |                   |            | 0.00                  | 0                | 1,628          |
| R210                     | On | 01/08/2019 | Bond Future |        |            | 188.33315 | 188.33315 | 188.36596          | 188.36596          |                   |            | 0.00                  | 0                | 0              |
| R210                     | On | 07/11/2019 | Bond Future |        |            | 189.68500 | 189.68500 | 189.71889          | 189.71889          |                   |            | 0.00                  | 0                | 0              |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,628</b>   |
| <b>Total For R210</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,628</b>   |
| R212                     | On | 02/05/2019 | Bond Future |        |            | 157.20995 | 157.20995 | 157.15489          | 157.15489          |                   |            | 0.00                  | 0                | 8,946          |
| R212                     | On | 01/08/2019 | Bond Future |        |            | 157.97294 | 157.97294 | 157.91730          | 157.91730          |                   |            | 0.00                  | 0                | 0              |
| R212                     | On | 07/11/2019 | Bond Future |        |            | 161.28753 | 161.28753 | 161.23104          | 161.23104          |                   |            | 0.00                  | 0                | 0              |
| <b>Total R212 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>8,946</b>   |
| <b>Total For R212</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>8,946</b>   |
| R213                     | On | 02/05/2019 | Bond Future |        |            | 9.16848   | 85.82469  | 9.12881            | 86.07782           |                   | 9.55       | 0.00                  | 0                | 28,739         |
| R213                     | On | 01/08/2019 | Bond Future |        |            | 9.22163   | 87.41432  | 9.18055            | 87.67244           |                   | 9.50       | 0.00                  | 0                | 0              |
| R213                     | On | 07/11/2019 | Bond Future |        |            | 9.27472   | 85.67237  | 9.23207            | 85.93601           |                   | 9.91       | 0.00                  | 0                | 0              |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>28,739</b>  |
| R213                     | On | 02/05/2019 | Bond Future | 9.49   | Call       |           |           | 2,408.39000        | 2.40839            | 2,180,750         | 9.87       | 0.00                  | 0                | 0              |
| R213                     | On | 02/05/2019 | Bond Future | 9.49   | Put        |           |           | 140.57000          | 0.14057            | 166,060           | 9.87       | 0.00                  | 0                | 0              |
| R213                     | On | 02/05/2019 | Bond Future | 9.50   | Call       |           |           | 2,462.29000        | 2.46229            | 2,233,320         | 9.88       | 0.00                  | 0                | 0              |
| R213                     | On | 02/05/2019 | Bond Future | 9.50   | Put        |           |           | 132.85000          | 0.13285            | 157,010           | 9.88       | 0.00                  | 0                | 0              |
| R213                     | On | 02/05/2019 | Bond Future | 9.48   | Call       |           |           | 2,354.80000        | 2.35480            | 2,128,550         | 9.85       | 0.00                  | 0                | 0              |
| R213                     | On | 02/05/2019 | Bond Future | 9.48   | Put        |           |           | 148.67000          | 0.14867            | 175,550           | 9.85       | 0.00                  | 0                | 0              |
| R213                     | On | 01/08/2019 | Bond Future | 9.99   | Call       |           |           | 5,340.15000        | 5.34015            | 5,118,670         | 10.63      | 0.00                  | 0                | 0              |
| R213                     | On | 01/08/2019 | Bond Future | 9.99   | Put        |           |           | 442.78000          | 0.44278            | 479,420           | 10.63      | 0.00                  | 0                | 0              |
| R213                     | On | 01/08/2019 | Bond Future | 10.00  | Call       |           |           | 5,390.49000        | 5.39049            | 5,168,410         | 10.65      | 0.00                  | 0                | 0              |
| R213                     | On | 01/08/2019 | Bond Future | 10.00  | Put        |           |           | 435.03000          | 0.43503            | 471,070           | 10.65      | 0.00                  | 0                | 0              |
| R213                     | On | 01/08/2019 | Bond Future | 9.98   | Call       |           |           | 5,290.01000        | 5.29001            | 5,069,150         | 10.61      | 0.00                  | 0                | 0              |
| R213                     | On | 01/08/2019 | Bond Future | 9.98   | Put        |           |           | 450.79000          | 0.45079            | 488,050           | 10.61      | 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 | 07/11/2019 | Bond Future        | 9.59   | Call       |           |           | 3,888.09000        | 3.88809            | 3,714,480         | 10.33      | 0.00                    | 0                | 0              |
| R213                     | On | 07/11/2019 | Bond Future        | 9.59   | Put        |           |           | 1,709.11000        | 1.70911            | 1,799,140         | 10.33      | 0.00                    | 0                | 0              |
| R213                     | On | 07/11/2019 | Bond Future        | 9.60   | Call       |           |           | 3,928.74000        | 3.92874            | 3,754,290         | 10.35      | 0.00                    | 0                | 0              |
| R213                     | On | 07/11/2019 | Bond Future        | 9.60   | Put        |           |           | 1,689.97000        | 1.68997            | 1,779,160         | 10.35      | 0.00                    | 0                | 0              |
| R213                     | On | 07/11/2019 | Bond Future        | 9.58   | Call       |           |           | 3,847.82000        | 3.84782            | 3,675,070         | 10.32      | 0.00                    | 0                | 0              |
| R213                     | On | 07/11/2019 | Bond Future        | 9.58   | Put        |           |           | 1,728.70000        | 1.72870            | 1,819,590         | 10.32      | 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>28,739</b>  |
| R214                     | On | 02/05/2019 | Bond Future        |        |            | 9.62302   | 72.90618  | 9.57835            | 73.21937           |                   | 12.91      | 0.00                    | 0                | 21,077         |
| R214                     | On | 01/08/2019 | Bond Future        |        |            | 9.67541   | 74.25649  | 9.62943            | 74.57577           |                   | 12.86      | 0.00                    | 0                | 0              |
| R214                     | On | 07/11/2019 | Bond Future        |        |            | 9.72832   | 72.49574  | 9.68091            | 72.82181           |                   | 13.49      | 0.00                    | 0                | 0              |
| <b>Total R214 Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>21,077</b>  |
| R214                     | On | 02/05/2019 | Bond Future        | 9.86   | Call       |           |           | 2,202.60000        | 2.20260            | 1,940,800         | 13.12      | 0.00                    | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future        | 9.86   | Put        |           |           | 263.52000          | 0.26352            | 314,910           | 13.12      | 0.00                    | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future        | 9.87   | Call       |           |           | 2,257.19000        | 2.25719            | 1,993,150         | 13.14      | 0.00                    | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future        | 9.87   | Put        |           |           | 250.80000          | 0.25080            | 299,950           | 13.14      | 0.00                    | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future        | 9.85   | Call       |           |           | 2,148.44000        | 2.14844            | 1,888,950         | 13.10      | 0.00                    | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future        | 9.85   | Put        |           |           | 276.78000          | 0.27678            | 330,480           | 13.10      | 0.00                    | 0                | 0              |
| R214                     | On | 01/08/2019 | Bond Future        | 10.33  | Call       |           |           | 5,283.95000        | 5.28395            | 5,021,980         | 14.04      | 0.00                    | 0                | 0              |
| R214                     | On | 01/08/2019 | Bond Future        | 10.33  | Put        |           |           | 653.88000          | 0.65388            | 711,190           | 14.04      | 0.00                    | 0                | 0              |
| R214                     | On | 01/08/2019 | Bond Future        | 10.34  | Call       |           |           | 5,336.00000        | 5.33600            | 5,073,180         | 14.07      | 0.00                    | 0                | 0              |
| R214                     | On | 01/08/2019 | Bond Future        | 10.34  | Put        |           |           | 643.33000          | 0.64333            | 699,790           | 14.07      | 0.00                    | 0                | 0              |
| R214                     | On | 01/08/2019 | Bond Future        | 10.32  | Call       |           |           | 5,232.10000        | 5.23210            | 4,971,000         | 14.02      | 0.00                    | 0                | 0              |
| R214                     | On | 01/08/2019 | Bond Future        | 10.32  | Put        |           |           | 664.72000          | 0.66472            | 722,900           | 14.02      | 0.00                    | 0                | 0              |
| R214                     | On | 07/11/2019 | Bond Future        | 10.01  | Call       |           |           | 4,249.90000        | 4.24990            | 4,038,460         | 13.86      | 0.00                    | 0                | 0              |
| R214                     | On | 07/11/2019 | Bond Future        | 10.01  | Put        |           |           | 2,034.10000        | 2.03410            | 2,148,730         | 13.86      | 0.00                    | 0                | 0              |
| R214                     | On | 07/11/2019 | Bond Future        | 10.02  | Call       |           |           | 4,293.00000        | 4.29300            | 4,080,520         | 13.88      | 0.00                    | 0                | 0              |
| R214                     | On | 07/11/2019 | Bond Future        | 10.02  | Put        |           |           | 2,011.58000        | 2.01158            | 2,125,170         | 13.88      | 0.00                    | 0                | 0              |
| R214                     | On | 07/11/2019 | Bond Future        | 10.00  | Call       |           |           | 4,206.94000        | 4.20694            | 3,996,550         | 13.84      | 0.00                    | 0                | 0              |
| R214                     | On | 07/11/2019 | Bond Future        | 10.00  | Put        |           |           | 2,056.85000        | 2.05685            | 2,172,530         | 13.84      | 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>21,077</b>  |
| <b>Total for Bond</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>1,468,151,196.99</b> | <b>23,719</b>    | <b>933,596</b> |
| E170                     | On | 01/08/2021 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                    | 0                | 0              |
| <b>Total E170 Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total For E170</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| 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>       |

| Contract Details                       | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES23A On 25/01/2023 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES23A Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES23A</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES26 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES26 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES26</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES26A On 02/04/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES26A Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES26A</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES33 On 15/09/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES33A On 15/09/2033 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33A Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33A</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES42 On 25/04/2042 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES42 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES42</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2025 On 31/01/2025 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2025 Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2025</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2033 On 14/08/2015 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| I2033 On 28/02/2033 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2033 Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2033</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2038 On 31/01/2038 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2038</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2046 On 31/03/2046 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2046</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2050 On 31/12/2050 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2050 Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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>      |

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

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207 On 15/01/2020 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R207 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207/R On 15/01/2020 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R207/R203 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207/R203</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208 On 31/03/2021 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R208 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R208/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R208/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209 On 31/03/2036 Price Contribution   |        |            | 6.25000   | 6.25000   | 6.25000            | 6.25000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <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             |



| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 02/05/2019 GOVI                 |        |            | 661.12500 | 661.12500 | 663.12300          | 663.12300          |                   |            |  | 0.00        | 0                | 449           |
| GOVI On 01/08/2019 GOVI                 |        |            | 673.37000 | 673.37000 | 675.40800          | 675.40800          |                   |            |  | 0.00        | 0                | 2             |
| GOVI On 07/11/2019 GOVI                 |        |            | 687.32500 | 687.32500 | 689.40500          | 689.40500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>451</b>    |
| GOVI On 02/05/2019 GOVI                 | 647.86 | Call       |           |           | 152,630.00000      | 15.26300           | 132,650,000       |            |  | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI                 | 647.86 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI                 | 647.87 | Call       |           |           | 152,530.00000      | 15.25300           | 132,550,000       |            |  | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI                 | 647.87 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI                 | 647.88 | Call       |           |           | 152,430.00000      | 15.24300           | 132,450,000       |            |  | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI                 | 647.88 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 01/08/2019 GOVI                 | 638.68 | Call       |           |           | 367,280.00000      | 36.72800           | 346,900,000       |            |  | 0.00        | 0                | 0             |
| GOVI On 01/08/2019 GOVI                 | 638.68 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 01/08/2019 GOVI                 | 638.69 | Call       |           |           | 367,180.00000      | 36.71800           | 346,800,000       |            |  | 0.00        | 0                | 0             |
| GOVI On 01/08/2019 GOVI                 | 638.69 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 01/08/2019 GOVI                 | 638.67 | Call       |           |           | 367,380.00000      | 36.73800           | 347,000,000       |            |  | 0.00        | 0                | 0             |
| GOVI On 01/08/2019 GOVI                 | 638.67 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 07/11/2019 GOVI                 | 672.91 | Call       |           |           | 164,950.00000      | 16.49500           | 144,150,000       |            |  | 0.00        | 0                | 0             |
| GOVI On 07/11/2019 GOVI                 | 672.91 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 07/11/2019 GOVI                 | 672.92 | Call       |           |           | 164,850.00000      | 16.48500           | 144,050,000       |            |  | 0.00        | 0                | 0             |
| GOVI On 07/11/2019 GOVI                 | 672.92 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 07/11/2019 GOVI                 | 672.90 | Call       |           |           | 165,050.00000      | 16.50500           | 144,250,000       |            |  | 0.00        | 0                | 0             |
| GOVI On 07/11/2019 GOVI                 | 672.90 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| <b>Total GOVI Option</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVI</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>451</b>    |
| <b>Total for GOVI</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>451</b>    |
| AL37 On 02/05/2019 Index Future         |        |            | 634.09600 | 634.09600 | 635.01000          | 635.01000          |                   |            |  | 0.00        | 0                | 0             |
| AL37 On 01/08/2019 Index Future         |        |            | 645.84100 | 645.84100 | 646.77400          | 646.77400          |                   |            |  | 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  |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|----------------|
| AL37 On 07/11/2019 Index Future         |        |            | 659.22500 | 659.22500 | 660.17800          | 660.17800          |                   |            | 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 02/05/2019 Index Future         |        |            | 736.52200 | 736.52200 | 738.08800          | 738.08800          |                   |            | 0.00                    | 0                | 0              |
| AL7T On 01/08/2019 Index Future         |        |            | 750.16400 | 750.16400 | 751.76100          | 751.76100          |                   |            | 0.00                    | 0                | 0              |
| AL7T On 07/11/2019 Index Future         |        |            | 765.71000 | 765.71000 | 767.34100          | 767.34100          |                   |            | 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 02/05/2019 Index Future         |        |            | 667.43300 | 667.43300 | 669.37900          | 669.37900          |                   |            | 0.00                    | 0                | 898            |
| ALBI On 01/08/2019 Index Future         |        |            | 679.79500 | 679.79500 | 681.77900          | 681.77900          |                   |            | 0.00                    | 0                | 74             |
| ALBI On 07/11/2019 Index Future         |        |            | 693.88200 | 693.88200 | 695.90900          | 695.90900          |                   |            | 0.00                    | 0                | 0              |
| <b>Total ALBI Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>972</b>     |
| <b>Total For ALBI</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>972</b>     |
| IGOV On 02/05/2019 Index Future         |        |            | 254.74700 | 254.74700 | 254.76100          | 254.76100          |                   |            | 0.00                    | 0                | 723            |
| IGOV On 01/08/2019 Index Future         |        |            | 259.52800 | 259.52800 | 259.54400          | 259.54400          |                   |            | 0.00                    | 0                | 299            |
| IGOV On 07/11/2019 Index Future         |        |            | 264.97300 | 264.97300 | 264.98900          | 264.98900          |                   |            | 0.00                    | 0                | 0              |
| <b>Total IGOV Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>1,022</b>   |
| <b>Total For IGOV</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>1,022</b>   |
| <b>Total for Index</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>1,994</b>   |
| JIBAR F On 19/06/2019 Jibar Future      |        |            | 7.03000   | 92.97000  | 7.03000            | 92.97000           |                   |            | 0.00                    | 0                | 0              |
| JIBAR F On 18/09/2019 Jibar Future      |        |            | 7.07000   | 92.93000  | 7.07000            | 92.93000           |                   |            | 0.00                    | 0                | 0              |
| JIBAR F On 18/12/2019 Jibar Future      |        |            | 7.13000   | 92.87000  | 7.13000            | 92.87000           |                   |            | 0.00                    | 0                | 0              |
| <b>Total Jibar Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total For JIBAR FUTURE</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total for Jibar</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| 5Y STN On 21/12/2021 Interest Rate Swap |        |            | 96.26000  | 96.26000  | 96.23000           | 96.23000           |                   |            | 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>1,468,151,196.99</b> | <b>23,719</b>    | <b>936,092</b> |
| AA06 On 15/04/2021 Spot Bond            |        |            |           | 100.00000 | 0.00000            | 99.35543           |                   |            | 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            |        |            | 8.64500   | 101.54552 | 8.64500            | 101.52205          |                   |            | 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 AA07 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AA07</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB01/R On 24/11/2020 Spot Bond |        |            | 10.00000  | 105.15600 | 10.00000           | 105.12800          |                   |            |  | 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>      |
| 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  | 104.40556 | 10.84000           | 104.37511          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB015U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB015U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB016L On 05/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB016U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB016U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB017L On 05/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB017U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB017U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB018L On 04/09/2020 Spot Bond |        |            | 11.37000  | 101.29374 | 11.37000           | 101.26331          |                   |            |  | 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  | 101.38140 | 11.81000           | 101.34980          |                   |            |  | 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 | 34.44506  | 100.00000          | 34.36798           |                   |            |  | 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             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 | 26.42602  | 100.00000          | 26.36689           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB026U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB026U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB028L On 17/03/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB028U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB028U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB029L On 25/05/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB029U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB029U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB030L On 14/08/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB030U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB030U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB031L On 30/09/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB031U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB031U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB032L On 29/09/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB032U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB032U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB033L On 29/11/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB033U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB033U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB034L On 11/04/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB034U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB034U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABC12: On 25/11/2020 Spot Bond  |        |            | 10.00000  | 105.57900 | 10.00000           | 105.55100          |                   |            |  | 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  |        |            | 4.91500   | 4.91500   | 4.91500            | 277.02236          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABCPI3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABCPI3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABF19L On 21/04/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABF19U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABF19U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN0: On 17/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.45920          |                   |            |  | 0.00        | 0                | 250,000,000   |

| 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 ABFN08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>250,000,000</b>   |
| <b>Total For ABFN08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>250,000,000</b>   |
| ABFN08 On 17/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.80372          |                   |            |  | 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>             |
| ABFN09 On 28/10/2019 Spot Bond |        |            |           |           | 0.00000            | 101.77876          |                   |            |  | 0.00        | 0                | 100,000,000          |
| <b>Total ABFN10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| <b>Total For ABFN10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| ABFN10 On 14/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.97100          |                   |            |  | 0.00        | 0                | 2,000,000,000        |
| <b>Total ABFN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| <b>Total For ABFN13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| ABFN13 On 14/05/2022 Spot Bond |        |            |           |           | 0.00000            | 102.75497          |                   |            |  | 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            | 102.07903          |                   |            |  | 0.00        | 0                | 400,000,000          |
| <b>Total ABFN15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| <b>Total For ABFN15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| ABFN15 On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.75231          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABFN16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABFN16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABFN16 On 17/05/2019 Spot Bond |        |            |           |           | 0.00000            | 101.33363          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABFN17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABFN17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABFN17 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 102.25704          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABFN18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABFN18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABFN18 On 30/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.42463          |                   |            |  | 0.00        | 0                | 2,000,000,000        |
| <b>Total ABFN20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| <b>Total For ABFN20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| ABFN20 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 102.40856          |                   |            |  | 0.00        | 0                | 300,000,000          |
| <b>Total ABFN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b>   |
| <b>Total For ABFN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b>   |
| ABFN21 On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 103.19988          |                   |            |  | 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>             |
| ABFN22 On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 103.63725          |                   |            |  | 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 ABFN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABFN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABFN2: On 17/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.16938          |                   |            |  | 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            | 99.95449           |                   |            |  | 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            | 101.94575          |                   |            |  | 0.00        | 0                | 1,500,000,000        |
| <b>Total ABFN26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| <b>Total For ABFN26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| ABFN2: On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.04865          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABFN27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABFN27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABFN2: On 29/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.07986          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABFN28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABFN28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABFN2: On 29/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.58402          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABFN29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABFN29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABFN3: On 29/08/2028 Spot Bond |        |            |           |           | 0.00000            | 101.43556          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABFN30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABFN30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABFN3: On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.34214          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABFN31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABFN31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABFN3: On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.38224          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABFN32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABFN32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABFN3: On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.39021          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABFN33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABFN33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABFN3: On 07/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.53593          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABFN34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABFN34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABFN3: On 07/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.56878          |                   |            |  | 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 ABFN35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN35 On 07/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.58870          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN36 On 07/02/2029 Spot Bond |        |            |           |           | 0.00000            | 101.63070          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK10 On 14/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.91385          |                   |            |  | 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            | 101.51974          |                   |            |  | 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            | 99.10179           |                   |            |  | 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>      |
| ABK6 On 05/06/2020 Spot Bond   |        |            |           |           | 0.00000            | 101.08985          |                   |            |  | 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            | 101.06016          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK8 On 03/06/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.44820          |                   |            |  | 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            | 101.39861          |                   |            |  | 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>      |
| ABKI02 On 05/06/2020 Spot Bond |        |            | 6.10500   | 6.10500   | 6.10500            | 145.82266          |                   |            |  | 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 | 50.76497  | 100.00000          | 50.65510           |                   |            |  | 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 |        |            | 6.65500   | 6.65500   | 6.65500            | 126.08256          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total ABKI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABKI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 100.00000 | 18.71905  | 100.00000          | 18.67876           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABKI03/R212 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABKI03/R212</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 8.78000   | 8.78000   | 8.78000            | 117.59109          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABKI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABKI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 100.00000 | 9.28038   | 100.00000          | 9.26050            |                   |            |  | 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            | 91.61746           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABKS1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABKS1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABN05 On 18/04/2021 Spot Bond  |        |            | 4.22500   | 195.85685 | 4.22500            | 195.84630          |                   |            |  | 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  |        |            | 4.08000   | 4.08000   | 4.08000            | 126.39887          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABN62 On 31/03/2028 Spot Bond  |        |            | 4.29000   | 4.29000   | 4.29000            | 169.54405          |                   |            |  | 0.00        | 0                | 3,740,000,000        |
| <b>Total ABN62 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,740,000,000</b> |
| <b>Total For ABN62</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,740,000,000</b> |
| ABN63 On 07/12/2033 Spot Bond  |        |            | 3.92000   | 3.92000   | 3.92000            | 215.85467          |                   |            |  | 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  |        |            | 9.19000   | 9.19000   | 9.19000            | 96.34538           |                   |            |  | 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  |        |            | 9.85000   | 9.85000   | 9.85000            | 106.73473          |                   |            |  | 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  |        |            | 8.02000   | 8.02000   | 8.02000            | 98.01091           |                   |            |  | 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  |        |            | 10.39500  | 10.39500  | 10.39500           | 103.83276          |                   |            |  | 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 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>             |
| ABS11 On 09/04/2021 Spot Bond  |        |            | 8.04500   | 102.66713 | 8.04500            | 102.64500          |                   |            |  | 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  |        |            | 8.15000   | 105.02472 | 8.15000            | 105.00155          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS12/ On 14/05/2020 Spot Bond |        |            | 9.20000   | 103.96031 | 9.20000            | 103.93448          |                   |            |  | 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  |        |            | 8.72500   | 106.59197 | 8.72500            | 106.56682          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS14 On 11/11/2020 Spot Bond  |        |            | 7.85500   | 106.09175 | 7.85500            | 106.06918          |                   |            |  | 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  |        |            | 8.39000   | 108.36253 | 8.39000            | 108.33793          |                   |            |  | 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  |        |            | 9.13500   | 110.58829 | 9.13500            | 110.56101          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS17 On 11/11/2027 Spot Bond  |        |            | 9.30500   | 112.30558 | 9.30500            | 112.27736          |                   |            |  | 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  |        |            | 8.55000   | 105.23785 | 8.55000            | 105.21391          |                   |            |  | 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   |        |            | 8.45000   | 102.78432 | 8.45000            | 102.76095          |                   |            |  | 0.00        | 0                | 9,350,000,000        |
| <b>Total ABS6 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,350,000,000</b> |
| <b>Total For ABS6</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,350,000,000</b> |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 9.22500   | 98.60149  | 9.22500            | 98.57733           |                   |            |  | 0.00        | 0                | 3,560,000,000        |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,560,000,000</b> |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,560,000,000</b> |
| ABS7/F On 11/09/2026 Spot Bond |        |            | 100.00000 | 9.75201   | 100.00000          | 9.73055            |                   |            |  | 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 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  |        |            | 3.76500   | 3.76500   | 3.76500            | 290.10994          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABS14 On 31/01/2022 Spot Bond  |        |            | 3.35500   | 154.41296 | 3.35500            | 154.40818          |                   |            |  | 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>      |
| ABT02L On 10/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABT02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABT02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACIF1L On 08/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACIF1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACIF1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL08€ On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.57900 | 10.00000           | 105.55100          |                   |            |  | 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            | 90.09193           |                   |            |  | 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>      |
| ACL09€ On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 89.17516           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL104 On 20/12/2019 Spot Bond |        |            | 8.30000   | 8.30000   | 8.30000            | 101.81309          |                   |            |  | 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            | 230.71316          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 230.70772          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.66932          |                   |            |  | 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 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  | 105.57900 | 10.00000           | 105.55100          |                   |            |  | 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>      |
| ACL144 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.67144          |                   |            |  | 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 |        |            | 8.93500   | 8.93500   | 8.93500            | 103.23214          |                   |            |  | 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            | 100.66953          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL175 On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.63452          |                   |            |  | 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            | 100.84236          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL185 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.66582          |                   |            |  | 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            | 101.23528          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL188 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.68318          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL193 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.68539          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL194 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.68539          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL201 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69729          |                   |            |  | 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 ACL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL202 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69729          |                   |            |  | 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            | 156.90645          |                   |            |  | 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            | 159.41797          |                   |            |  | 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>      |
| ACL214 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 96.93329           |                   |            |  | 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>      |
| ACL217 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.66305          |                   |            |  | 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            | 101.61230          |                   |            |  | 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            | 101.95869          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL221 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.66023          |                   |            |  | 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            | 100.64974          |                   |            |  | 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>      |
| AECI01 On 11/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.44748          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AECI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AECI01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AECI02 On 11/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.76785          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AECI02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AECI02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AECI03 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.26603          |                   |            |  | 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 AECI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AECI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AECI04 On 21/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.27322          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AECI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AECI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AGL01 On 29/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.21682          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AGL02 On 11/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.12884          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AGT01 On 10/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.80162          |                   |            |  | 0.00        | 160,000,000        | 40,000,000         |
| <b>Total AGT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>160,000,000</b> | <b>40,000,000</b>  |
| <b>Total For AGT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>160,000,000</b> | <b>40,000,000</b>  |
| AHF2A: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.93179           |                   |            |  | 0.00        | 0                  | 160,000,000        |
| <b>Total AHF2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>160,000,000</b> |
| <b>Total For AHF2A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>160,000,000</b> |
| AHF2B: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.62806           |                   |            |  | 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            | 99.62398           |                   |            |  | 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            | 99.94041           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AHF3A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AHF3A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AHF3A: On 18/04/2019 Spot Bond |        |            |           |           | 0.00000            | 99.93316           |                   |            |  | 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            | 99.91310           |                   |            |  | 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            | 99.91710           |                   |            |  | 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            | 99.88444           |                   |            |  | 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 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            | 99.89635           |                   |                              | 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>      |
| AHF5A On 21/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.89468          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total AHF5A1 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHF5A1</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHF5A On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.29341          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total AHF5A2 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHF5A2</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHF5A On 21/08/2023 Spot Bond  |        |            | 9.79000   | 101.69676 | 9.79000            | 101.66991          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total AHF5A3 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHF5A3</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHF5B On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.33656          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total AHF5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHF5B1</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHF5C On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.39408          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total AHF5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHF5C1</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHF5D On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.79602          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total AHF5D1 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHF5D1</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          |                   | 172,500,000,000,000.00       | 1,725,000,000         | 1,725,000,000         |               |
| <b>Total AHL01U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>'2,500,000,000,000.00</b> | <b>1,725,000,000</b>  | <b>1,725,000,000</b>  |               |
| <b>Total For AHL01U</b>        |        |            |           |           |                    |                    |                   | <b>'2,500,000,000,000.00</b> | <b>1,725,000,000</b>  | <b>1,725,000,000</b>  |               |
| AHL1A On 15/04/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 277,500,000,000,000.00       | 32,775,000,000        | 32,775,000,000        |               |
| <b>Total AHL1AU SPOT</b>       |        |            |           |           |                    |                    |                   | <b>'7,500,000,000,000.00</b> | <b>32,775,000,000</b> | <b>32,775,000,000</b> |               |
| <b>Total For AHL1AU</b>        |        |            |           |           |                    |                    |                   | <b>'7,500,000,000,000.00</b> | <b>32,775,000,000</b> | <b>32,775,000,000</b> |               |
| AHY2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 324,786,458,200,000.00       | 3,247,864,582         | 3,247,864,582         |               |
| <b>Total AHY2U SPOT</b>        |        |            |           |           |                    |                    |                   | <b>'4,786,458,200,000.00</b> | <b>3,247,864,582</b>  | <b>3,247,864,582</b>  |               |
| <b>Total For AHY2U</b>         |        |            |           |           |                    |                    |                   | <b>'4,786,458,200,000.00</b> | <b>3,247,864,582</b>  | <b>3,247,864,582</b>  |               |
| AIG2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 975,408,647,000,000.00       | 9,754,086,470         | 9,754,086,470         |               |
| <b>Total AIG2U SPOT</b>        |        |            |           |           |                    |                    |                   | <b>'5,408,647,000,000.00</b> | <b>9,754,086,470</b>  | <b>9,754,086,470</b>  |               |
| <b>Total For AIG2U</b>         |        |            |           |           |                    |                    |                   | <b>'5,408,647,000,000.00</b> | <b>9,754,086,470</b>  | <b>9,754,086,470</b>  |               |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 9.19500   | 113.60934 | 9.19500            | 113.58128          |                   | 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 AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 8.88000   | 105.00387 | 8.88000            | 104.97867          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AIR04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AIR04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AIR04U On 26/10/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AIR04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AIR04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AIR05 On 29/05/2030 Spot Bond  |        |            | 10.67500  | 99.45482  | 10.67500           | 99.42625           |                   |            |  | 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 |        |            | 4.29000   | 177.28539 | 4.29000            | 177.27551          |                   |            |  | 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>      |
| APF01L On 31/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total APF01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF02 On 26/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.93435          |                   |            |  | 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            | 99.82818           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total APF04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF05 On 24/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.22203          |                   |            |  | 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            | 101.88705          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total APF06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF07 On 25/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.53402          |                   |            |  | 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            | 99.78923           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total APF08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF09 On 24/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.78383           |                   |            |  | 0.00        | 0                | 50,000,000    |

| 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 APF09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| <b>Total For APF09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| AS133L On 07/12/2033 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AS133U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AS133U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AS139L On 30/03/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AS139U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AS139U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AS167L On 20/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AS167U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AS167U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AS168L On 20/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AS168U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AS168U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AS221L On 27/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AS221U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AS221U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AS224L On 24/04/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AS224U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AS224U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AS248L On 27/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AS248U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AS248U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AS249L On 17/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AS249U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AS249U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AS266L On 21/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AS266U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AS266U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AS288L On 31/03/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AS288U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AS288U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AS294L On 21/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AS294U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AS294U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AS308L On 14/06/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total AS308U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS308U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02: On 07/12/2033 Spot Bond |        |            | 4.17000   | 234.18650 | 4.17000            | 234.17424          |                   |            |  | 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            | 100.75159          |                   |            |  | 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            | 100.13362          |                   |            |  | 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 |        |            | 4.18500   | 209.59773 | 4.18500            | 209.58666          |                   |            |  | 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            | 99.83000           |                   |            |  | 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            | 101.97006          |                   |            |  | 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            | 101.88853          |                   |            |  | 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            | 101.65100          |                   |            |  | 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            | 100.74662          |                   |            |  | 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 ASN078 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN078</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN08( On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.64127          |                   |            | 0.00        | 0                 | 0                 |
| <b>Total ASN080 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN080</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN08( On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.69686          |                   |            | 0.00        | 24,000,000        | 74,100,000        |
| <b>Total ASN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>24,000,000</b> | <b>74,100,000</b> |
| <b>Total For ASN083</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>24,000,000</b> | <b>74,100,000</b> |
| ASN08( On 03/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.17348          |                   |            | 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 01/10/2020 Spot Bond |        |            |           |           | 0.00000            | 121.18491          |                   |            | 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 16/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                 | 0                 |
| <b>Total ASN091 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN091</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN09( On 21/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.83381           |                   |            | 0.00        | 0                 | 0                 |
| <b>Total ASN092 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN092</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN09( On 10/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.58628          |                   |            | 0.00        | 84,000,000        | 21,000,000        |
| <b>Total ASN096 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>84,000,000</b> | <b>21,000,000</b> |
| <b>Total For ASN096</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>84,000,000</b> | <b>21,000,000</b> |
| ASN09( On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 86.60471           |                   |            | 0.00        | 0                 | 0                 |
| <b>Total ASN099 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN099</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN111 On 02/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.07148          |                   |            | 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            | 100.98399          |                   |            | 0.00        | 0                 | 0                 |
| <b>Total ASN113 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN113</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN11( On 10/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                 | 0                 |
| <b>Total ASN115 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN115</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN12( On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.83650          |                   |            | 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 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>      |
| ASN13: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.82954          |                   |            |  | 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 31/01/2022 Spot Bond |        |            | 4.08500   | 151.46329 | 4.08500            | 151.45560          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 30/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 102.20496          |                   |            |  | 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            | 82.49260           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.78307          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.80116          |                   |            |  | 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 |        |            | 4.13000   | 151.28370 | 4.13000            | 151.27585          |                   |            |  | 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            | 121.30734          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 02/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.09425          |                   |            |  | 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 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>      |
| ASN152 On 31/03/2028 Spot Bond |        |            | 4.88000   | 161.95958 | 4.88000            | 161.94812          |                   |            |  | 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>      |
| ASN154 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN156 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>      |
| ASN157 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>      |
| ASN159 On 08/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.69927          |                   |            |  | 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>      |
| ASN160 On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.38659          |                   |            |  | 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>      |
| ASN161 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>      |
| ASN163 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>      |
| ASN164 On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.55943          |                   |            |  | 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>      |
| ASN165 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>      |
| ASN172 On 02/12/2019 Spot Bond |        |            |           |           | 0.00000            | 101.02610          |                   |            |  | 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>      |
| ASN174 On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total 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>           |
| ASN18: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.73366          |                   |            |  | 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>           |
| ASN19: On 12/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.82574          |                   |            |  | 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 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36097          |                   |            |  | 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 |        |            | 4.51000   | 101.41216 | 4.51000            | 101.40584          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN19: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.62741          |                   |            |  | 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>           |
| ASN20: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.63315          |                   |            |  | 0.00        | 0                | 170,000,000        |
| <b>Total ASN203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>170,000,000</b> |
| <b>Total For ASN203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>170,000,000</b> |
| ASN20: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.67288          |                   |            |  | 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 24/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.42919          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN20: On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.55476          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN21: On 28/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.10509          |                   |            |  | 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 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13604          |                   |            |  | 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 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>           |
| ASN23: On 28/05/2019 Spot Bond |        |            | 8.56000   | 8.56000   | 8.56000            | 101.09962          |                   |            |  | 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>           |
| ASN24: On 09/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.11368          |                   |            |  | 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>           |
| ASN25: On 29/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.09849          |                   |            |  | 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>           |
| ASN26: On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73226          |                   |            |  | 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>           |
| ASN27: On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63090          |                   |            |  | 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 08/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.47307          |                   |            |  | 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            | 101.47852          |                   |            |  | 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            | 101.37906          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN28: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.33369          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total ASN280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For ASN280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| ASN28: On 13/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.85338          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN29: On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.52946          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN291 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN30: On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.65885          |                   |            |  | 0.00        | 0                | 100,000,000        |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total ASN300 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>    |
| <b>Total For ASN300</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>    |
| ASN31( On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77404          |                   |            |  | 0.00        | 0                | 100,000,000           |
| <b>Total ASN310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>    |
| <b>Total For ASN310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>    |
| ASN31( On 17/01/2020 Spot Bond |        |            |           |           | 0.00000            | 104.83767          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ASN314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ASN314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ASN31( On 20/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.86159          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ASN315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ASN315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ASN31( On 30/04/2020 Spot Bond |        |            |           |           | 0.00000            | 101.70516          |                   |            |  | 0.00        | 0                | 14,200,000,000        |
| <b>Total ASN316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,200,000,000</b> |
| <b>Total For ASN316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,200,000,000</b> |
| ASN31( On 30/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.38654          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ASN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ASN317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ASN31( On 31/03/2029 Spot Bond |        |            | 4.21500   | 4.21500   | 4.21500            | 91.44690           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ASN318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ASN318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ASN31( On 28/02/2033 Spot Bond |        |            | 4.33500   | 4.33500   | 4.33500            | 89.76835           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ASN319 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ASN319</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ASN32( On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32711          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ASN327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ASN327</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>              |
| BAW18 On 05/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.76461          |                   |            |  | 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  |        |            | 8.26500   | 105.39335 | 8.26500            | 105.36990          |                   |            |  | 0.00        | 0                | 1,000,000,000         |
| <b>Total BAW19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b>  |
| <b>Total For BAW19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b>  |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 8.29500   | 103.13108 | 8.29500            | 103.10831          |                   |            |  | 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 BAW21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 9.30000   | 100.55685 | 9.30000            | 100.53202          |                   |            |  | 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            | 102.06700          |                   |            |  | 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            | 100.96773          |                   |            |  | 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            | 102.28279          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</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            | 102.24141          |                   |            |  | 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            | 101.28321          |                   |            |  | 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>      |
| BAW30 On 05/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.96671          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA54 On 30/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.79991          |                   |            |  | 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            | 104.35316          |                   |            |  | 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            | 102.15091          |                   |            |  | 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 BAYA58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA58 On 30/06/2022 Spot Bond |        |            | 11.52000  | 108.07576 | 11.52000           | 108.04233          |                   |            |  | 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>      |
| BAYA59 On 30/06/2020 Spot Bond |        |            | 11.64500  | 11.64500  | 11.64500           | 104.38367          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA60 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.46781          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA61 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.44150          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA62 On 30/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.57505          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA63 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44522          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA64 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.50043          |                   |            |  | 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            | 100.44159          |                   |            |  | 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 |        |            | 11.28000  | 11.28000  | 11.28000           | 100.10761          |                   |            |  | 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            | 100.41729          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA69 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.50655          |                   |            |  | 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            | 100.41729          |                   |            |  | 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 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 31/03/2026 Spot Bond |        |            | 12.18000  | 12.18000  | 12.18000           | 100.45579          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA72 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA72</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA72 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.40351          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA73 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB07 On 31/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.55730          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB08 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 104.54465          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB11 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.57601          |                   |            |  | 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>      |
| BAYB12 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.50145          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB13 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.50990          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB14 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.50990          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB15 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.50990          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD1U On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD2U On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD3U On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|---------------|
| <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>      |
| BAYD4I 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>      |
| BAYD5I 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>      |
| BAYD6I 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>      |
| BC124 On 30/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.97262          |                   |            |  | 0.00        | 0                     | 0             |
| <b>Total BC124 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| <b>Total For BC124</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| BCJ10 On 12/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.06634          |                   |            |  | 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            | 101.43259          |                   |            |  | 0.00        | 0                     | 0             |
| <b>Total BCJ14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| <b>Total For BCJ14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| BCJ15 On 09/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.46675          |                   |            |  | 0.00        | 20,000,000,000        | 0             |
| <b>Total BCJ15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000,000</b> | <b>0</b>      |
| <b>Total For BCJ15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000,000</b> | <b>0</b>      |
| BCJ16 On 08/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.88612          |                   |            |  | 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            | 100.48136          |                   |            |  | 0.00        | 0                     | 0             |
| <b>Total BCJ17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| <b>Total For BCJ17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| BD0302 On 18/04/2028 Spot Bond |        |            | 8.85000   | 8.85000   | 8.85000            | 95.46680           |                   |            |  | 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>      |
| BD302L On 18/04/2028 Spot Bond |        |            | 100.00000 | 8.14580   | 100.00000          | 8.12767            |                   |            |  | 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>      |
| BDX21 On 05/08/2033 Spot Bond  |        |            |           |           | 0.00000            | 101.75639          |                   |            |  | 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 BDX211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BDX211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BG1A7I 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            | 102.50283          |                   |            |  | 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  |        |            | 8.96000   | 105.46870 | 8.96000            | 105.44316          |                   |            |  | 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            | 103.76738          |                   |            |  | 0.00        | 120,000,000        | 346,000,000        |
| <b>Total BGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b> | <b>346,000,000</b> |
| <b>Total For BGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b> | <b>346,000,000</b> |
| BGL04 On 05/02/2020 Spot Bond  |        |            | 8.70000   | 102.94818 | 8.70000            | 102.92396          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BGL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BGL04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BGL05 On 04/09/2020 Spot Bond  |        |            | 10.14500  | 102.84127 | 10.14500           | 102.81361          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BGL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BGL05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BGL06 On 04/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 103.36756          |                   |            |  | 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  |        |            | 10.45000  | 105.17603 | 10.45000           | 105.14693          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BGL07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BGL08 On 03/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.24117          |                   |            |  | 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  |        |            | 9.84500   | 102.60157 | 9.84500            | 102.57478          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BGL09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BGL09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BGL10 On 05/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.11384          |                   |            |  | 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  |        |            | 10.62500  | 108.79935 | 10.62500           | 108.76824          |                   |            |  | 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 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            | 106.46036          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BGL12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BGL12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BGL13 On 20/08/2021 Spot Bond |        |            | 9.27500   | 106.85175 | 9.27500            | 106.82500          |                   |            |  | 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            | 106.43028          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BGL14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BGL14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BGL15 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 103.42982          |                   |            |  | 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            | 101.48175          |                   |            |  | 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            | 104.65429          |                   |            |  | 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            | 102.67063          |                   |            |  | 0.00        | 0                | 90,000,000           |
| <b>Total BGL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>90,000,000</b>    |
| <b>Total For BGL18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>90,000,000</b>    |
| BGL19 On 29/09/2024 Spot Bond |        |            |           |           | 0.00000            | 104.05424          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BGL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BGL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BGT01 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 106.26114          |                   |            |  | 0.00        | 0                | 4,075,000,000        |
| <b>Total BGT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,075,000,000</b> |
| <b>Total For BGT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,075,000,000</b> |
| BID05 On 30/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.45827          |                   |            |  | 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 |        |            | 7.89000   | 102.76150 | 7.89000            | 102.73964          |                   |            |  | 0.00        | 0                | 2,200,000,000        |
| <b>Total BID06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,200,000,000</b> |
| <b>Total For BID06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,200,000,000</b> |
| BID07 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.79290          |                   |            |  | 0.00        | 0                | 500,000,000          |

| 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 BID07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For BID07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| BID08 On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34404          |                   |            |  | 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>           |
| BID09 On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.50159          |                   |            |  | 0.00        | 0                | 300,000,000        |
| <b>Total BID09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| <b>Total For BID09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| BID10 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.39026          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BID10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BID10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BID11 On 15/11/2023 Spot Bond |        |            | 8.62000   | 107.66204 | 8.62000            | 107.63694          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BID11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BID11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BNPP0 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 102.01465          |                   |            |  | 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>           |
| BNPP0 On 12/10/2028 Spot Bond |        |            |           |           | 0.00000            | 100.07915          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BNPP02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BNPP02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BNPP0 On 21/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36520          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BNPP04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BNPP04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BPPF0 On 22/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.58084          |                   |            |  | 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 15/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.19584          |                   |            |  | 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 22/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.55824          |                   |            |  | 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>           |
| BPPF1 On 23/07/2019 Spot Bond |        |            |           |           | 0.00000            | 99.83371           |                   |            |  | 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            | 99.82590           |                   |            |  | 0.00        | 0                | 50,000,000         |

| 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 BPPF11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b>    |
| <b>Total For BPPF11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b>    |
| BPPF1: On 09/10/2019 Spot Bond |        |            |           |           | 0.00000            | 100.13141          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BPPF12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BPPF12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BPPF1: On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36225          |                   |            |  | 0.00        | 0                | 1,500,000,000        |
| <b>Total BPPF13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| <b>Total For BPPF13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| BPPF1: On 23/07/2019 Spot Bond |        |            |           |           | 0.00000            | 99.82915           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BPPF14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BPPF14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BPPF1: On 22/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.53561          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BPPF15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BPPF15</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            | 100.48552          |                   |            |  | 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            | 100.48020          |                   |            |  | 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 10/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.84496          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BWZJ19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BWZJ19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BWZJ2 On 10/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.63769          |                   |            |  | 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 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>      |
| BWZJ2 On 19/11/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZJ23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZJ23</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>      |
| CBL17 On 23/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 102.41520          |                   |            |  | 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  |        |            | 9.80500   | 101.99552 | 9.80500            | 101.96905          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CBL18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL20 On 14/12/2019 Spot Bond  |        |            |           |           | 0.00000            | 103.15877          |                   |            |  | 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  |        |            | 8.94500   | 103.33239 | 8.94500            | 103.30741          |                   |            |  | 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            | 101.87796          |                   |            |  | 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 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            | 101.79595          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL26 On 06/05/2021 Spot Bond |        |            | 9.24500   | 108.34845 | 9.24500            | 108.32140          |                   |            |  | 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            | 102.23947          |                   |            |  | 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            | 101.26902          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CCT01 On 23/06/2023 Spot Bond |        |            | 9.82000   | 113.15952 | 9.82000            | 113.12972          |                   |            |  | 0.00        | 0                | 100,000,000          |
| <b>Total CCT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| <b>Total For CCT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| CCT02 On 12/06/2024 Spot Bond |        |            | 9.75500   | 111.35829 | 9.75500            | 111.32916          |                   |            |  | 0.00        | 0                | 1,600,000,000        |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,600,000,000</b> |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,600,000,000</b> |
| CCT03 On 15/03/2025 Spot Bond |        |            | 9.82500   | 106.83283 | 9.82500            | 106.80500          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CCT04 On 17/07/2027 Spot Bond |        |            | 9.99500   | 9.99500   | 9.99500            | 102.94656          |                   |            |  | 0.00        | 0                | 595,000,003          |
| <b>Total CCT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>595,000,003</b>   |
| <b>Total For CCT04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>595,000,003</b>   |
| CGR14 On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.57870 | 10.00000           | 105.55110          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CGR14/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CGR14/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CGR21 On 12/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.45655          |                   |            |  | 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>             |
| CGR24 On 08/02/2021 Spot Bond |        |            |           |           | 0.00000            | 103.91200          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CGR24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CGR24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CGR25 On 27/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.78581          |                   |            |  | 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 CGR25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR27 On 25/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.82475          |                   |            |  | 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            | 103.06360          |                   |            |  | 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            | 99.79840           |                   |            |  | 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            | 100.72570          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR38 On 13/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.86731          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 100.63826          |                   |            |  | 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            | 102.24015          |                   |            |  | 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>      |
| CGR43 On 08/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.01161          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR43 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR43</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR44 On 05/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.30357          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR44 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR44</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             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| CL567L On 12/11/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CL567U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CL567U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CL568L On 07/12/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CL568U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CL568U</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           | 102.87403          |                   |            |  | 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   | 148.84853 | 3.14000            | 148.77072          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN198 On 13/09/2021 Spot Bond |        |            | 4.05500   | 4.05500   | 4.05500            | 145.05476          |                   |            |  | 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  | 105.57900 | 10.00000           | 105.55100          |                   |            |  | 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>      |
| CLN230 On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.57900 | 10.00000           | 105.55100          |                   |            |  | 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 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>      |
| CLN292 On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.57900 | 10.00000           | 105.55100          |                   |            |  | 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            | 101.62881          |                   |            |  | 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 |        |            | 10.47000  | 101.29933 | 10.47000           | 101.27078          |                   |            |  | 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 |        |            | 10.99000  | 97.83463  | 10.99000           | 97.80619           |                   |            |  | 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            | 100.73375          |                   |            |  | 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            | 101.59621          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN327 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73226          |                   |            |  | 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>      |
| CLN343 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.78101          |                   |            |  | 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>      |
| CLN345 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.99342           |                   |            |  | 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>      |
| CLN362 On 20/03/2024 Spot Bond |        |            | 9.65000   | 104.22268 | 9.65000            | 104.19600          |                   |            |  | 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>      |
| CLN364 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.00880          |                   |            |  | 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>      |
| CLN366 On 20/03/2024 Spot Bond |        |            | 11.79000  | 105.28229 | 11.79000           | 105.24953          |                   |            |  | 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 CLN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN365 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.08278          |                   |            |  | 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>      |
| CLN366 On 26/07/2022 Spot Bond |        |            |           |           | 0.00000            | 102.03243          |                   |            |  | 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>      |
| CLN370 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 109.10713          |                   |            |  | 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>      |
| CLN371 On 20/03/2021 Spot Bond |        |            | 8.64500   | 102.86127 | 8.64500            | 102.83762          |                   |            |  | 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>      |
| CLN376 On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.24672          |                   |            |  | 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>      |
| CLN378 On 20/03/2024 Spot Bond |        |            | 10.98000  | 99.15321  | 10.98000           | 99.12442           |                   |            |  | 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>      |
| CLN379 On 20/09/2024 Spot Bond |        |            | 11.00000  | 100.78875 | 11.00000           | 100.75942          |                   |            |  | 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>      |
| CLN380 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.72498          |                   |            |  | 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>      |
| CLN382 On 20/09/2024 Spot Bond |        |            | 11.58000  | 102.65809 | 11.58000           | 102.62669          |                   |            |  | 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>      |
| CLN384 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.78640          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN385 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN385</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN385 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.65520          |                   |            |  | 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            | 102.14789          |                   |            |  | 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 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            | 100.69392          |                   |            |  | 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            | 101.64757          |                   |            |  | 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            | 100.65883          |                   |            |  | 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            | 100.92834          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN396 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN396</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN396 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.09662          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN397 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN397</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN397 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.54404          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN398 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN398</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN398 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.53589          |                   |            |  | 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            | 100.65871          |                   |            |  | 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            | 99.94425           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN406 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN406</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN406 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.66221          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN407 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN407</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN407 On 18/07/2020 Spot Bond |        |            |           |           | 0.00000            | 104.25021          |                   |            |  | 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>      |
| CLN409 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 102.55138          |                   |            |  | 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 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            | 101.12648          |                   |            |  | 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            | 100.56187          |                   |            |  | 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            | 101.67353          |                   |            |  | 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            | 100.75293          |                   |            |  | 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            | 99.91081           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN416 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN416</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN417 On 23/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.60837          |                   |            |  | 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            | 100.78780          |                   |            |  | 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>      |
| CLN420 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 104.56342          |                   |            |  | 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            | 102.66055          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN422 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 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>      |
| CLN423 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>      |
| CLN424 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 115.83546          |                   |            |  | 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 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            | 102.30155          |                   |            |  | 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 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.93369          |                   |            |  | 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            | 140.42600          |                   |            |  | 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            | 107.93160          |                   |            |  | 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            | 108.68740          |                   |            |  | 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            | 109.40650          |                   |            |  | 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            | 141.35000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN434 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN434</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN434 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.72160          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN436 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN436</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN436 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.69019          |                   |            |  | 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            | 101.85867          |                   |            |  | 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            | 142.67000          |                   |            |  | 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 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>      |
| CLN44 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.27817          |                   |            |  | 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>      |
| CLN44 On 24/05/2021 Spot Bond |        |            | 8.54500   | 109.75361 | 8.54500            | 109.72824          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN445 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN445</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN45 On 31/01/2022 Spot Bond |        |            | 4.35500   | 150.38963 | 4.35500            | 150.38090          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN452 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN452</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN45 On 31/01/2025 Spot Bond |        |            | 6.33000   | 112.19265 | 6.33000            | 112.18017          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN453 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN453</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN45 On 31/01/2025 Spot Bond |        |            | 6.57000   | 110.78681 | 6.57000            | 110.77378          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN454 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN454</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN45 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81027          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN456 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN456</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN45 On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.44969          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN457 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN457</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN45 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.01445          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN458 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN458</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN46 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.19194          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN460 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN460</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN46 On 15/02/2022 Spot Bond |        |            |           |           | 0.00000            | 104.78033          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN461 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN461</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN46 On 16/02/2022 Spot Bond |        |            | 9.81500   | 104.76693 | 9.81500            | 104.73921          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN462 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN462</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN46 On 13/03/2022 Spot Bond |        |            | 9.40000   | 102.52170 | 9.40000            | 102.49612          |                   |            |  | 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 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            | 100.78129          |                   |            |  | 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            | 100.45487          |                   |            |  | 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            | 100.44499          |                   |            |  | 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            | 101.62210          |                   |            |  | 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            | 101.33581          |                   |            |  | 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            | 101.54738          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN472 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN472</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN472 On 23/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.33598          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN475 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN475</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN475 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.72853          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN476 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN476</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN476 On 29/11/2021 Spot Bond |        |            | 100.00000 | 23.61554  | 100.00000          | 23.56270           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN477 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN477</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN477 On 01/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN480 On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.33073          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN481 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN481</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN481 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.52364          |                   |            |  | 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 CLN482 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN482</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN482 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 103.33721          |                   |            |  | 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>      |
| CLN483 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 102.01370          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN484 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN484</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN484 On 02/12/2021 Spot Bond |        |            | 8.74500   | 105.67125 | 8.74500            | 105.64640          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN485 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN485</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN485 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.22907          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN486 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN486</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN486 On 07/12/2021 Spot Bond |        |            | 12.08000  | 105.71194 | 12.08000           | 105.87149          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN487 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN487</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN487 On 28/07/2022 Spot Bond |        |            | 8.88000   | 102.70207 | 8.88000            | 102.67742          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN488 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN488</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN488 On 28/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.75933          |                   |            |  | 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            | 101.62055          |                   |            |  | 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            | 102.23666          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN491 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN491</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN491 On 30/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.37794          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN492 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN492</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN492 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.72808          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN493 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN493</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN493 On 07/06/2022 Spot Bond |        |            | 11.24500  | 111.76749 | 11.24500           | 105.87959          |                   |            |  | 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 CLN494 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN494</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN494 On 29/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.12335          |                   |            |  | 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 |        |            | 9.48000   | 103.59937 | 9.48000            | 103.57330          |                   |            |  | 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            | 102.66022          |                   |            |  | 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            | 103.64379          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN498 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN498</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN498 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.37633          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN499 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN499</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN499 On 10/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.02361          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN500 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN500</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN500 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.09722          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN501 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.10083          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN502 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN502</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN502 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75103          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN503 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN503</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN503 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.10083          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN504 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN504</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN504 On 24/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.79281           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN505 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN505</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN505 On 30/04/2019 Spot Bond |        |            |           |           | 0.00000            | 101.78626          |                   |            |  | 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 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>          |
| CLN507 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.73569          |                   |            |  | 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>          |
| CLN508 On 24/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.36941          |                   |            |  | 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>          |
| CLN510 On 11/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.09553          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN510 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN510</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN511 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 98.37071           |                   |            |  | 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>          |
| CLN512 On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.24684          |                   |            |  | 0.00        | 0                | 10,000,000        |
| <b>Total CLN512 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b> |
| <b>Total For CLN512</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b> |
| CLN513 On 15/09/2022 Spot Bond |        |            | 9.96000   | 100.56963 | 9.96000            | 100.82216          |                   |            |  | 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>          |
| CLN517 On 30/10/2022 Spot Bond |        |            | 10.01000  | 101.39831 | 10.01000           | 104.58320          |                   |            |  | 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>          |
| CLN518 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.30906          |                   |            |  | 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>          |
| CLN519 On 30/06/2022 Spot Bond |        |            | 9.60000   | 101.86910 | 9.60000            | 103.44105          |                   |            |  | 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>          |
| CLN520 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.85778          |                   |            |  | 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>          |
| CLN521 On 17/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.67293          |                   |            |  | 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>          |
| CLN522 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.16954          |                   |            |  | 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 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            | 101.53653          |                   |            |  | 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   | 100.93313 | 9.20000            | 100.90845          |                   |            |  | 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            | 99.79164           |                   |            |  | 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            | 101.95880          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN526 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN526</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN526 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 105.03474          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN527 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN527</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN527 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.47616          |                   |            |  | 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            | 103.62086          |                   |            |  | 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            | 100.82393          |                   |            |  | 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            | 100.85778          |                   |            |  | 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            | 101.38612          |                   |            |  | 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            | 100.69385          |                   |            |  | 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            | 99.92648           |                   |            |  | 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 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 |        |            | 10.07500  | 10.07500  | 10.07500           | 103.70996          |                   |            |  | 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            | 97.79468           |                   |            |  | 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            | 99.76296           |                   |            |  | 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            | 101.48790          |                   |            |  | 0.00        | 0                     | 0             |
| <b>Total CLN538 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN538</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| CLN538 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.86453          |                   |            |  | 0.00        | 0                     | 0             |
| <b>Total CLN539 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN539</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| CLN539 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 99.94627           |                   |            |  | 0.00        | 0                     | 0             |
| <b>Total CLN540 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN540</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| CLN540 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 107.67800          |                   |            |  | 0.00        | 0                     | 0             |
| <b>Total CLN541 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN541</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| CLN541 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17305          |                   |            |  | 0.00        | 28,400,000,000        | 0             |
| <b>Total CLN542 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>28,400,000,000</b> | <b>0</b>      |
| <b>Total For CLN542</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>28,400,000,000</b> | <b>0</b>      |
| CLN542 On 07/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                     | 0             |
| <b>Total CLN543 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN543</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| CLN543 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.83953          |                   |            |  | 0.00        | 0                     | 0             |
| <b>Total CLN544 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN544</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| CLN544 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 99.94710           |                   |            |  | 0.00        | 0                     | 0             |
| <b>Total CLN545 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN545</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>      |
| CLN545 On 21/08/2026 Spot Bond |        |            | 9.54500   | 103.93921 | 9.54500            | 103.91244          |                   |            |  | 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 CLN546 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN546</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN547 On 29/03/2025 Spot Bond |        |            | 9.59500   | 102.59851 | 9.59500            | 102.57239          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN547 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN547</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN548 On 12/11/2025 Spot Bond |        |            | 9.68500   | 106.50029 | 9.68500            | 106.46842          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN548 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN548</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN549 On 07/12/2025 Spot Bond |        |            | 4.36000   | 4.36000   | 4.36000            | 101.19705          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN549 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN549</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN55 On 18/04/2028 Spot Bond  |        |            |           |           | 0.00000            | 241.73861          |                   |            |  | 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>      |
| CLN550 On 07/12/2025 Spot Bond |        |            | 4.36000   | 4.36000   | 4.36000            | 101.19622          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN550 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN550</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN551 On 03/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.05100          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN551 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN551</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN552 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 113.60000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN552 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN552</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN553 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27440          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN553 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN553</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN554 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.27063          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN554 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN554</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN555 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.77735          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN555 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN555</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN556 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.54418          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN556 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN556</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN557 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 102.07289          |                   |            |  | 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 CLN557 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN557</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN557 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.25631          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN558 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN558</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN558 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 99.94216           |                   |            |  | 0.00        | 0                  | 4,000,000,000        |
| <b>Total CLN559 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,000,000,000</b> |
| <b>Total For CLN559</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,000,000,000</b> |
| CLN559 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.79500          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN560 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN560</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN560 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.51877          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN561 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN561</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN561 On 12/11/2025 Spot Bond |        |            | 10.16000  | 102.20469 | 10.16000           | 104.30614          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN562 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN562</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN562 On 12/11/2025 Spot Bond |        |            | 9.54500   | 103.57841 | 9.54500            | 106.34298          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN563 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN563</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN563 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.22609          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN564 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN564</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN564 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.15355          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN565 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN565</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN565 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 99.94079           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN566 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN566</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN566 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.82403          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total CLN567 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For CLN567</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| CLN567 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.80129          |                   |            |  | 0.00        | 100,000,000        | 150,000,000          |
| <b>Total CLN568 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>150,000,000</b>   |
| <b>Total For CLN568</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>150,000,000</b>   |
| CLN568 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.85066          |                   |            |  | 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 CLN569 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN569</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN57( On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.85914          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN570 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN570</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN57( On 12/11/2025 Spot Bond |        |            | 9.77500   | 101.08112 | 9.77500            | 103.50612          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN571 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN571</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN57( On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.63163          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN572 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN572</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN57( On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.64166          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN573 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN573</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN57( On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48445          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN574 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN574</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN57( On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48686          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN575 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN575</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN57( On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN576 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN576</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN57( On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.29394          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN577 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN577</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN61 On 02/03/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 8.85000   | 95.48951  | 8.85000            | 95.46680           |                   |            |  | 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>      |
| CLNF1( On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.64152          |                   |            |  | 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            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded     | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|----------------------|--------------------|
| <b>Total 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>           |
| CLNF13 On 20/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.64145          |                   |                              | 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>           |
| CLNF14 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.66570          |                   |                              | 0.00                  | 0                    | 0                  |
| <b>Total CLNF15 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| <b>Total For CLNF15</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| CLNF15 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.43836          |                   |                              | 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  |        |            | 8.49500   | 117.11898 | 8.49500            | 117.09221          |                   |                              | 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  |        |            | 8.72500   | 104.27724 | 8.72500            | 104.25305          |                   |                              | 0.00                  | 0                    | 0                  |
| <b>Total COJ07 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| <b>Total For COJ07</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 10.10500  | 110.36582 | 10.10500           | 110.33594          |                   |                              | 0.00                  | 0                    | 0                  |
| <b>Total COJ08 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| <b>Total For COJ08</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| COJG0 On 09/06/2024 Spot Bond  |        |            | 9.23000   | 107.38029 | 9.23000            | 107.35367          |                   | 116,298,000,000,000.00       | 12,600,000,000        | 3,150,000,000        |                    |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>16,298,000,000,000.00</b> | <b>12,600,000,000</b> | <b>3,150,000,000</b> |                    |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   | <b>16,298,000,000,000.00</b> | <b>12,600,000,000</b> | <b>3,150,000,000</b> |                    |
| COT01 On 03/04/2023 Spot Bond  |        |            | 9.72500   | 98.33258  | 9.72500            | 98.30707           |                   | 0.00                         | 0                     | 0                    |                    |
| <b>Total COT01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |                    |
| <b>Total For COT01</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |                    |
| COT02 On 03/04/2028 Spot Bond  |        |            | 11.24000  | 94.57205  | 11.24000           | 94.54379           |                   | 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  |        |            | 11.19500  | 93.63490  | 11.19500           | 93.60689           |                   | 0.00                         | 0                     | 0                    |                    |
| <b>Total COT03 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |                    |
| <b>Total For COT03</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |                    |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 11.69500  | 11.69500  | 11.69500           | 100.28767          |                   | 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            | 100.67597          |                   | 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 CS002 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CS002</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CS003 On 12/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.79289          |                   |            |  | 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>      |
| CSA05I On 06/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CSA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CSA05U</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>      |
| CSD05I On 06/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CSD05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CSD05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG8 On 11/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.84534          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG8 On 23/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.50684          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG8 On 21/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.61823          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG8 On 27/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.45739          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG86 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG86</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG8 On 28/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.46192          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG8 On 28/09/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.49085          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG88 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG88</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG8 On 11/12/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.84536          |                   |            |  | 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 DENG89 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DENG89</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| DENG9 On 31/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.81295          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total DENG90 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DENG90</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| DOL009 On 20/12/2019 Spot Bond |        |            |           |           | 0.00000            | 88.74656           |                   |                              | 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>      |
| DOL012 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.21391          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total DOL012 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DOL012</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| DSY01 On 21/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.28042          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total DSY01 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DSY01</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| DSY02 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.58481          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total DSY02 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DSY02</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| DSY03 On 21/11/2024 Spot Bond  |        |            | 9.51500   | 9.51500   | 9.51500            | 108.20038          |                   |                              | 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  |        |            |           |           | 0.00000            | 101.30771          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total DSY04 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DSY04</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| DV2021 On 18/06/2021 Spot Bond |        |            | 8.14000   | 104.67217 | 8.14000            | 104.64923          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total DV2021 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DV2021</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| DV22 On 07/02/2020 Spot Bond   |        |            | 8.25000   | 102.67712 | 8.25000            | 102.65420          |                   | 825,000,000,000.00           | 100,000,000          | 110,000,000          |               |
| <b>Total DV22 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>825,000,000,000.00</b>    | <b>100,000,000</b>   | <b>110,000,000</b>   |               |
| <b>Total For DV22</b>          |        |            |           |           |                    |                    |                   | <b>825,000,000,000.00</b>    | <b>100,000,000</b>   | <b>110,000,000</b>   |               |
| DV22/R On 07/02/2020 Spot Bond |        |            | 100.00000 | 57.87136  | 100.00000          | 57.74187           |                   | 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   |        |            | 8.58000   | 105.89662 | 8.58000            | 105.87204          |                   | 80,652,000,000,000.00        | 9,400,000,000        | 4,090,000,000        |               |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>80,652,000,000,000.00</b> | <b>9,400,000,000</b> | <b>4,090,000,000</b> |               |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   | <b>80,652,000,000,000.00</b> | <b>9,400,000,000</b> | <b>4,090,000,000</b> |               |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 15.04551  | 100.00000          | 15.01184           |                   | 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        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 15.04551  | 100.00000          | 15.01184           |                   |            | 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   |        |            | 8.78000   | 105.03134 | 8.78000            | 105.00641          |                   |            | 0.00        | 0                | 0                    |
| <b>Total DV24 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DV24</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 101.50112 | 9.69000            | 101.47459          |                   |            | 0.00        | 0                | 0                    |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 101.50112 | 9.69000            | 101.47459          |                   |            | 0.00        | 0                | 0                    |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DV29 On 18/02/2029 Spot Bond   |        |            | 10.91500  | 96.71802  | 10.91500           | 96.68963           |                   |            | 0.00        | 0                | 0                    |
| <b>Total DV29 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DV29</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 101.56358 | 10.10000           | 101.53594          |                   |            | 0.00        | 0                | 0                    |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 101.56358 | 10.10000           | 101.53594          |                   |            | 0.00        | 0                | 0                    |
| <b>Total DV29/R213 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DV29/R213</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF19 On 31/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.22309          |                   |            | 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            | 101.39431          |                   |            | 0.00        | 0                | 0                    |
| <b>Total DVF20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF20</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF20I On 28/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.69264          |                   |            | 0.00        | 0                | 2,700,000,000        |
| <b>Total DVF20B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,700,000,000</b> |
| <b>Total For DVF20B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,700,000,000</b> |
| DVF20C On 31/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.28294          |                   |            | 0.00        | 0                | 0                    |
| <b>Total DVF20C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF20C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF20I On 23/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.91125           |                   |            | 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            | 101.13216          |                   |            | 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            | 101.02857          |                   |            | 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 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            | 101.80014          |                   |            |  | 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            | 99.79804           |                   |            |  | 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            | 99.81436           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DVF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DVF24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DVF25 On 02/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.30844          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DVF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DVF25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DVF26 On 02/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.31332          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DVF26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DVF26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DVF27 On 02/04/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.31986          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DVF27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DVF27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DVF30 On 25/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DVF30U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DVF30U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| E170 On 01/08/2020 Spot Bond   |        |            | 8.05000   | 109.30788 | 8.05000            | 104.26646          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total E170 SPOT</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>      |
| E170/R On 01/08/2020 Spot Bond |        |            | 100.00000 | 46.18478  | 100.00000          | 46.08143           |                   |            |  | 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  |        |            | 8.31000   | 102.00292 | 8.31000            | 101.98036          |                   |            |  | 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  |        |            | 8.45500   | 104.13977 | 8.45500            | 104.11633          |                   |            |  | 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  |        |            | 9.19000   | 103.82603 | 9.19000            | 103.80069          |                   |            |  | 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 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   |        |            | 4.43000   | 102.06369 | 4.43000            | 102.05776          |                   |            |  | 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   |        |            | 4.16000   | 94.08036  | 4.16000            | 94.07539           |                   |            |  | 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   | 123.36070 | 2.25000            | 123.36060          |                   |            |  | 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    |        |            | 4.06500   | 128.54872 | 4.06500            | 128.54226          |                   |            |  | 0.00        | 0                | 4,960,000,000        |
| <b>Total EL28 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,960,000,000</b> |
| <b>Total For EL28</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,960,000,000</b> |
| EL29 On 19/11/2029 Spot Bond    |        |            | 4.03000   | 114.90234 | 4.03000            | 114.89670          |                   |            |  | 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    |        |            | 4.03000   | 112.52490 | 4.03000            | 112.51934          |                   |            |  | 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    |        |            | 4.09000   | 103.98385 | 4.09000            | 103.97862          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EL31 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL31</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL36 On 31/01/2036 Spot Bond    |        |            | 4.13000   | 95.59872  | 4.13000            | 95.59375           |                   |            |  | 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   | 123.36070 | 2.25000            | 123.36060          |                   |            |  | 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   |        |            | 8.17500   | 105.10275 | 8.17500            | 105.07949          |                   |            |  | 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   |        |            | 8.14500   | 105.48615 | 8.14500            | 105.46327          |                   |            |  | 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   |        |            | 10.21500  | 103.87541 | 10.21500           | 103.84683          |                   |            |  | 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 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  |        |            | 10.71500  | 10.71500  | 10.71500           | 98.60338           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM05 On 17/04/2029 Spot Bond  |        |            | 10.76500  | 10.76500  | 10.76500           | 99.54758           |                   |            |  | 0.00        | 0                | 1,333,333,200        |
| <b>Total EMM05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,333,333,200</b> |
| <b>Total For EMM05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,333,333,200</b> |
| EMM06 On 23/06/2025 Spot Bond  |        |            | 10.34500  | 10.34500  | 10.34500           | 102.90141          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM07 On 10/07/2027 Spot Bond  |        |            | 10.19500  | 10.19500  | 10.19500           | 103.70175          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM07 On 17/07/2032 Spot Bond  |        |            | 10.97500  | 10.97500  | 10.97500           | 88.69177           |                   |            |  | 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            | 102.31936          |                   |            |  | 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>             |
| ENX01 On 23/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.16249          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ENX01S SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ENX01S</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ENX02 On 10/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.93998          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ENX02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ENX02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ENX03 On 10/09/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ENX03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ENX03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ENX04 On 01/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.36049          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ENX04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ENX04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF007 On 02/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.02031          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EPF007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EPF007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF008 On 12/09/2019 Spot Bond |        |            |           |           | 0.00000            | 101.12005          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total EPF008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF010 On 07/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.90953          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF011 On 12/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.67608          |                   |            |  | 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            | 102.41964          |                   |            |  | 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            | 101.13629          |                   |            |  | 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            | 101.05952          |                   |            |  | 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>      |
| EPF016 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.92601          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF017 On 07/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.94182          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF018 On 13/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.81453          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF020 On 01/09/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF040 On 20/09/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF050 On 22/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF070 On 28/09/2019 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 EPF07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF08L On 03/12/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF09L On 03/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF10L On 09/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC3L On 06/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.91734          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC4 On 06/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.55536          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC4L On 04/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.96311          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC4L On 03/10/2019 Spot Bond |        |            |           |           | 0.00000            | 100.25562          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS05 On 25/04/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS06 On 09/04/2020 Spot Bond  |        |            |           |           | 0.00000            | 99.85638           |                   |            |  | 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>      |
| EQS10 On 28/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.14872          |                   |            |  | 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>      |
| EQS11L 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>      |
| EQT01L On 26/02/2020 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 EQT01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EQT01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ERS3B-On 17/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.38883          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ERS3B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ERS3B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ERS3B-On 17/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.43479          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ERS3B5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ERS3B5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ERS3C-On 17/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.46487          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ERS3C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ERS3C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ERS3C-On 17/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.58698          |                   |            |  | 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  | 105.57900 | 10.00000           | 105.55100          |                   |            |  | 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            | 102.06645          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ERSA21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ERSA21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ERSA2-On 17/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.40434          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ERSA22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ERSA22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ERSA2-On 17/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.52545          |                   |            |  | 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            | 101.33566          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ERSA24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ERSA24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ERSA2-On 17/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.38130          |                   |            |  | 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   |        |            | 8.75000   | 106.15846 | 8.75000            | 106.13335          |                   |            |  | 0.00        | 0                | 2,500,000,000        |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| ES23/R-On 25/01/2023 Spot Bond |        |            | 10.00000  | 102.20744 | 10.00000           | 102.17989          |                   |            |  | 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 ES23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |
| <b>Total For ES23/R2023</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |
| ES26 On 02/04/2026 Spot Bond   |        |            | 9.69500   | 91.10816  | 9.69500            | 91.08459           |                   |            | 31,024,000,000,000.00       | 3,200,000,000        | 4,210,000,000        |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1,024,000,000,000.00</b> | <b>3,200,000,000</b> | <b>4,210,000,000</b> |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   |            | <b>1,024,000,000,000.00</b> | <b>3,200,000,000</b> | <b>4,210,000,000</b> |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 100.29497 | 7.85000            | 100.27387          |                   |            | 0.00                        | 0                    | 0                    |
| <b>Total ES26/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |
| <b>Total For ES26/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |
| ES33 On 15/09/2033 Spot Bond   |        |            | 10.71000  | 77.32900  | 10.66500           | 77.57769           |                   |            | 0.00                        | 0                    | 3,400,000,000        |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>3,400,000,000</b> |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>3,400,000,000</b> |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 100.64229 | 7.50000            | 100.62217          |                   |            | 0.00                        | 0                    | 0                    |
| <b>Total ES33/R209 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |
| <b>Total For ES33/R209</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |
| ES42 On 25/04/2042 Spot Bond   |        |            | 10.93500  | 79.44672  | 10.93500           | 79.42348           |                   |            | 0.00                        | 0                    | 2,700,000,000        |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>2,700,000,000</b> |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>2,700,000,000</b> |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 99.79439  | 8.50000            | 99.77157           |                   |            | 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            | 99.95335           |                   |            | 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            | 101.40299          |                   |            | 0.00                        | 0                    | 0                    |
| <b>Total EXX02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |
| <b>Total For EXX02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |
| FBJ20Z On 20/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.64500          |                   |            | 0.00                        | 0                    | 800,000,000          |
| <b>Total FBJ20Z SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>800,000,000</b>   |
| <b>Total For FBJ20Z</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>800,000,000</b>   |
| FBJ22Z On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.66578          |                   |            | 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 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>      |
| FFA1U On 20/11/2026 Spot Bond  |        |            | 100.00000 | 12.72761  | 100.00000          | 12.69574           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FFA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FFA1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FFB1U On 20/11/2026 Spot Bond  |        |            | 100.00000 | 20.75466  | 100.00000          | 20.70269           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FFB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FFB1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIF02U On 01/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIF02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIF03U On 01/11/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIF03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |
| FIF07U On 01/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIF07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF07U</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            | 101.18165          |                   |            |  | 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            | 100.46972          |                   |            |  | 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 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            | 100.98420          |                   |            |                        | 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            | 101.82924          |                   |            |                        | 0.00          | 0                | 0             |
| <b>Total FIFB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB11</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| FIFB12 On 13/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.50332          |                   |            |                        | 0.00          | 0                | 0             |
| <b>Total FIFB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB12</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| FIFB14 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.61626          |                   |            |                        | 0.00          | 0                | 0             |
| <b>Total FIFB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB14</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| FIFB15 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.31747          |                   |            |                        | 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>      |
| FNT006 On 03/05/2019 Spot Bond |        |            |           |           | 0.00000            | 102.03603          |                   |            |                        | 0.00          | 0                | 0             |
| <b>Total FNT006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For FNT006</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| FNT008 On 14/06/2019 Spot Bond |        |            |           |           | 0.00000            | 101.50411          |                   |            |                        | 0.00          | 0                | 0             |
| <b>Total FNT008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For FNT008</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| FNT009 On 07/05/2019 Spot Bond |        |            |           |           | 0.00000            | 101.13438          |                   |            |                        | 0.00          | 0                | 0             |
| <b>Total FNT009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For FNT009</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| FNT011 On 06/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.85233          |                   |            |                        | 0.00          | 0                | 0             |
| <b>Total FNT011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For FNT011</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| FNT012 On 03/07/2019 Spot Bond |        |            |           |           | 0.00000            | 100.25164          |                   |            |                        | 0.00          | 0                | 0             |
| <b>Total FNT012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total For FNT012</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| FNT013 On 03/07/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 187,055,420,000,000.00 | 1,870,554,200 | 935,277,100      |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| <b>Total FNT013 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>17,055,420,000,000.00</b> | <b>1,870,554,200</b> | <b>935,277,100</b>   |
| <b>Total For FNT013</b>        |        |            |           |           |                    |                    |                   |            | <b>17,055,420,000,000.00</b> | <b>1,870,554,200</b> | <b>935,277,100</b>   |
| FNTA1( On 03/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.45753          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total FNTA10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For FNTA10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| FNTB1( On 16/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.28110          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total FNTB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For FNTB10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| FNTC1( On 01/08/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 625,543,160,000,000.00       | 6,255,431,600        | 3,127,715,800        |
| <b>Total FNTC10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>15,543,160,000,000.00</b> | <b>6,255,431,600</b> | <b>3,127,715,800</b> |
| <b>Total For FNTC10</b>        |        |            |           |           |                    |                    |                   |            | <b>15,543,160,000,000.00</b> | <b>6,255,431,600</b> | <b>3,127,715,800</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>             |
| FRB12 On 02/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.22145          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total FRB12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For FRB12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| FRB13 On 02/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.43434          |                   |            | 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  |        |            | 9.84500   | 9.84500   | 9.84500            | 103.94957          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total FRB14 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For FRB14</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| FRB15 On 06/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 103.06420          |                   |            | 0.00                         | 280,000,000          | 1,170,000,000        |
| <b>Total FRB15 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>280,000,000</b>   | <b>1,170,000,000</b> |
| <b>Total For FRB15</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>280,000,000</b>   | <b>1,170,000,000</b> |
| FRB16 On 08/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.40175          |                   |            | 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            | 104.49106          |                   |            | 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            | 104.20794          |                   |            |  | 0.00        | 152,000,000        | 38,000,000        |
| <b>Total FRB18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>152,000,000</b> | <b>38,000,000</b> |
| <b>Total For FRB18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>152,000,000</b> | <b>38,000,000</b> |
| FRB19 On 14/04/2021 Spot Bond  |        |            | 10.54500  | 103.22921 | 10.54500           | 103.20023          |                   |            |  | 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            | 103.80917          |                   |            |  | 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            | 103.87522          |                   |            |  | 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            | 106.52260          |                   |            |  | 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            | 103.64994          |                   |            |  | 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>          |
| FRB24 On 08/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.80587          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total FRB24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For FRB24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| FRB25 On 19/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.85437          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total FRB25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For FRB25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 3.51500   | 153.76055 | 3.51500            | 153.75512          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total FRBI22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For FRBI22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 3.76500   | 3.76500   | 3.76500            | 290.10994          |                   |            |  | 0.00        | 0                  | 40,000,000        |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>40,000,000</b> |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>40,000,000</b> |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 3.80500   | 3.80500   | 3.80500            | 128.27283          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 3.95500   | 174.04573 | 3.95500            | 174.03774          |                   |            |  | 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 FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI29 On 31/03/2029 Spot Bond |        |            | 4.07700   | 4.07700   | 4.07700            | 92.56753           |                   |            |  | 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 |        |            | 4.45000   | 4.45000   | 4.45000            | 203.54031          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBI33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI46 On 31/03/2046 Spot Bond |        |            | 4.79000   | 87.11589  | 4.79000            | 87.10993           |                   |            |  | 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 |        |            | 4.83000   | 88.78220  | 4.83000            | 88.77598           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBI50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBZ0 On 30/11/2020 Spot Bond  |        |            | 8.32000   | 8.32000   | 8.32000            | 87.66726           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBZ01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBZ01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBZ0 On 28/10/2024 Spot Bond  |        |            | 9.25000   | 9.25000   | 9.25000            | 61.15996           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBZ0 On 10/12/2024 Spot Bond  |        |            | 9.29000   | 9.29000   | 9.29000            | 60.38275           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBZ03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBZ03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC10 On 03/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC12 On 30/08/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16 On 31/01/2025 Spot Bond  |        |            | 4.73000   | 4.73000   | 4.73000            | 122.09152          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17 On 06/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.58052          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17 On 20/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.73690          |                   |            |  | 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 FRC179 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC179</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 96.24463           |                   |            |  | 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>      |
| FRC19: On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.57900 | 10.00000           | 105.55100          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC193/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC193/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.71679          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20: On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.72395          |                   |            |  | 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>      |
| FRC20: 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>      |
| FRC20: On 20/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20: On 07/10/2020 Spot Bond |        |            |           |           | 0.00000            | 102.29007          |                   |            |  | 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>      |
| FRC21: On 20/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| FRC21: On 20/12/2019 Spot Bond |        |            |           |           | 0.00000            | 100.70444          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 07/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.67849          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 04/06/2021 Spot Bond |        |            | 100.00000 | 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>      |
| FRC21: On 07/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.81475          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC21: On 04/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.76297          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 31/01/2022 Spot Bond |        |            | 4.16500   | 151.14420 | 4.16500            | 151.13621          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 20/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.36171          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 31/01/2022 Spot Bond |        |            | 5.02500   | 147.76489 | 5.02500            | 147.75363          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC233</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.00088          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 106.90289          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC236 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC236</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 98.72840           |                   |            |  | 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            | 107.18788          |                   |            |  | 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            | 99.61047           |                   |            |  | 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            | 100.71215          |                   |            |  | 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            | 106.97029          |                   |            |  | 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            | 106.80166          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC24: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.79159           |                   |            |  | 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            | 106.70558          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC244 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC244</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.79372           |                   |            |  | 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            | 99.83532           |                   |            |  | 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            | 106.71563          |                   |            |  | 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            | 102.30715          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC248 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC248</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.23489           |                   |            |  | 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            | 99.83585           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC250 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC250</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.76814          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC251 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC251</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.80733          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC252 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC252</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.76930          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| FRC25( On 17/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.95467          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC25( On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.44721          |                   |            |  | 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            | 102.21662          |                   |            |  | 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            | 107.66983          |                   |            |  | 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   | 106.51287 | 3.45500            | 106.50928          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC260 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC260</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC26( On 10/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.02160          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC261 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC261</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC26( On 13/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00011          |                   |            |  | 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 13/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.38632          |                   |            |  | 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            | 100.79485          |                   |            |  | 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            | 101.12385          |                   |            |  | 0.00        | 0                | 790,000,000        |
| <b>Total FRC266 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>790,000,000</b> |
| <b>Total For FRC266</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>790,000,000</b> |
| FRC26( On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 104.95177          |                   |            |  | 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            | 101.88157          |                   |            |  | 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>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC27(On 16/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.26710          |                   |            |  | 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            | 101.90886          |                   |            |  | 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            | 101.95846          |                   |            |  | 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 02/05/2028 Spot Bond |        |            | 9.80000   | 104.45735 | 9.80000            | 104.42974          |                   |            |  | 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>      |
| FRC27(On 12/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.82853          |                   |            |  | 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>      |
| FRC27(On 12/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.83037          |                   |            |  | 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>      |
| FRC27(On 04/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.00290          |                   |            |  | 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>      |
| FRC27(On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.42829          |                   |            |  | 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>      |
| FRC27(On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.30055          |                   |            |  | 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>      |
| FRC28(On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.70427          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC280 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC280</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC28(On 03/09/2019 Spot Bond |        |            |           |           | 0.00000            | 101.45683          |                   |            |  | 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>      |
| FRC28(On 27/02/2023 Spot Bond |        |            | 3.57000   | 3.57000   | 3.57000            | 102.18129          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC282 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC282</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| FRC28: On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 103.25327          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC283 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC283</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC28: On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.90303          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC284 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC284</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC28: On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.74363          |                   |            |  | 0.00        | 0                | 340,000,000        |
| <b>Total FRC285 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>340,000,000</b> |
| <b>Total For FRC285</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>340,000,000</b> |
| FRC28: On 27/02/2023 Spot Bond |        |            | 3.40000   | 3.40000   | 3.40000            | 100.45668          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC28: On 01/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.66354          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC287 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC287</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC28: On 01/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.66354          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC288 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC288</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC28: On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.64626          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC29: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.72528          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC29: On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 101.06654          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC291 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC29: On 18/09/2020 Spot Bond |        |            | 8.25000   | 8.25000   | 8.25000            | 100.62327          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRC292 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRC292</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRC66 On 31/01/2022 Spot Bond  |        |            | 4.80500   | 4.80500   | 4.80500            | 148.61014          |                   |            |  | 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  |        |            | 4.74500   | 4.74500   | 4.74500            | 148.84478          |                   |            |  | 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>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC71 On 31/01/2022 Spot Bond  |        |            | 4.72500   | 4.72500   | 4.72500            | 148.92310          |                   |            |  | 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>      |
| FRD16I On 28/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD16U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD16U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD17I 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>      |
| 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>      |
| 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>      |
| FRD23I On 28/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD23U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD23U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD24I On 28/09/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD24U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD24U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD25I On 15/05/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD25U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD25U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD26I On 28/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD26U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD26U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD27I On 28/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD27U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD27U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded  | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|--------------------|
| FRI33 On 28/02/2033 Spot Bond  |        |            | 4.83000   | 84.75736  | 4.83000            | 84.75153           |                   |            | 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  |        |            | 4.73500   | 98.22381  | 4.73500            | 98.21710           |                   |            | 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>           |
| FRJ20 On 20/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.58530          |                   |            | 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            | 101.18229          |                   |            | 0.00        | 0                 | 50,000,000         |
| <b>Total FRJ21 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>50,000,000</b>  |
| <b>Total For FRJ21</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>50,000,000</b>  |
| FRJ22 On 07/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.16366          |                   |            | 0.00        | 80,000,000        | 20,000,000         |
| <b>Total FRJ22 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>80,000,000</b> | <b>20,000,000</b>  |
| <b>Total For FRJ22</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>80,000,000</b> | <b>20,000,000</b>  |
| FRJ23 On 31/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.21634          |                   |            | 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>           |
| FRJ24 On 14/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.40537          |                   |            | 0.00        | 0                 | 750,000,000        |
| <b>Total FRJ24 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>750,000,000</b> |
| <b>Total For FRJ24</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>750,000,000</b> |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.49489          |                   |            | 0.00        | 40,000,000        | 162,000,000        |
| <b>Total FRJ25 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>40,000,000</b> | <b>162,000,000</b> |
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>40,000,000</b> | <b>162,000,000</b> |
| FRJ26 On 14/02/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.91276          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total FRJ26 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For FRJ26</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| FRJ27 On 25/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 104.08160          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total FRJ27 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For FRJ27</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| FRJ29 On 14/02/2029 Spot Bond  |        |            |           |           | 0.00000            | 101.46078          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total FRJ29 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For FRJ29</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| FRS01U On 13/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total FRS01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For FRS01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS02L 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>      |
| FRS10I On 15/01/2024 Spot Bond |        |            | 3.61800   | 3.61800   | 3.61800            | 101.04062          |                   |            |  | 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>      |
| FRS10J On 31/01/2038 Spot Bond |        |            | 3.98000   | 3.98000   | 3.98000            | 109.42754          |                   |            |  | 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>      |
| FRS10K On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.88223          |                   |            |  | 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>      |
| FRS10L On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.88223          |                   |            |  | 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>      |
| FRS10M On 31/01/2038 Spot Bond |        |            | 4.12000   | 107.24181 | 4.12000            | 107.23627          |                   |            |  | 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>      |
| FRS10N On 07/12/2033 Spot Bond |        |            | 4.12000   | 211.11402 | 4.12000            | 211.10324          |                   |            |  | 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>      |
| FRS11C On 31/01/2038 Spot Bond |        |            | 4.91000   | 95.82823  | 4.91000            | 95.82123           |                   |            |  | 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>      |
| FRS11E On 07/12/2033 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 210.40164          |                   |            |  | 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>      |
| FRS11G On 29/04/2019 Spot Bond |        |            |           |           | 0.00000            | 102.24545          |                   |            |  | 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>      |
| FRS11H On 31/01/2025 Spot Bond |        |            | 4.28000   | 125.06246 | 4.28000            | 125.05546          |                   |            |  | 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>      |
| FRS11I On 31/01/2038 Spot Bond |        |            | 3.70500   | 113.89538 | 3.70500            | 113.89076          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS119 On 31/01/2038 Spot Bond |        |            | 4.51000   | 101.41216 | 4.51000            | 101.40584          |                   |            | 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 |        |            | 4.27000   | 207.63499 | 4.27000            | 207.62353          |                   |            | 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 |        |            | 4.32000   | 206.49095 | 4.32000            | 206.47929          |                   |            | 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 |        |            | 3.81000   | 159.92030 | 3.81000            | 112.26968          |                   |            | 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 |        |            | 4.35000   | 205.80824 | 4.35000            | 205.79647          |                   |            | 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 |        |            | 5.48000   | 88.50706  | 5.48000            | 88.49924           |                   |            | 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 |        |            | 5.06000   | 159.72083 | 5.06000            | 159.70877          |                   |            | 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 |        |            | 5.01000   | 94.49142  | 5.01000            | 94.48426           |                   |            | 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 |        |            | 4.58000   | 165.77110 | 4.58000            | 165.76071          |                   |            | 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>      |
| FRS131 On 31/03/2028 Spot Bond |        |            | 4.64000   | 165.00065 | 4.64000            | 164.99006          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS131 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS131</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS132 On 07/12/2033 Spot Bond |        |            | 4.86000   | 194.61658 | 4.86000            | 194.60278          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS132 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS132</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS133 On 24/03/2020 Spot Bond |        |            |           |           | 0.00000            | 98.61679           |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS134 On 31/01/2038 Spot Bond |        |            | 4.94000   | 95.42477  | 4.94000            | 95.41772           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS134 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS134</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS135 On 31/01/2038 Spot Bond |        |            | 5.19500   | 5.19500   | 5.19500            | 92.07068           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS135 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS135</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS136 On 31/01/2038 Spot Bond |        |            | 4.72000   | 98.43253  | 4.72000            | 98.42585           |                   |            | 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>      |
| FRS137 On 31/03/2028 Spot Bond |        |            | 4.45000   | 167.45454 | 4.45000            | 167.44464          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS137</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS138 On 07/12/2033 Spot Bond |        |            | 4.63000   | 199.56838 | 4.63000            | 199.55546          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS138 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS138</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS142 On 31/03/2028 Spot Bond |        |            | 4.58000   | 165.77110 | 4.58000            | 165.76071          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS142</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS143 On 31/03/2028 Spot Bond |        |            | 4.58000   | 165.77110 | 4.58000            | 165.76071          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS143 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS143</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS144 On 31/03/2028 Spot Bond |        |            | 4.87000   | 162.08500 | 4.87000            | 162.07357          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS144 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS144</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS145 On 31/03/2028 Spot Bond |        |            | 4.87000   | 162.08500 | 4.87000            | 162.07357          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS145</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS146 On 31/01/2025 Spot Bond |        |            | 4.58000   | 123.07844 | 4.58000            | 123.07056          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS146 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS146</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS147 On 31/01/2022 Spot Bond |        |            | 3.86500   | 152.34500 | 3.86500            | 152.33818          |                   |            | 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 |        |            | 4.93000   | 161.33411 | 4.93000            | 161.32249          |                   |            | 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 |        |            | 4.97000   | 160.83574 | 4.97000            | 160.82398          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS15 On 31/01/2025 Spot Bond |        |            | 4.55000   | 123.27524 | 4.55000            | 123.26744          |                   |            |  | 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>      |
| FRS15 On 31/03/2028 Spot Bond |        |            | 4.39000   | 168.23810 | 4.39000            | 168.22840          |                   |            |  | 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>      |
| FRS15 On 31/03/2028 Spot Bond |        |            | 4.98000   | 4.98000   | 4.98000            | 160.69964          |                   |            |  | 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>      |
| FRS15 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 24.14700           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS158 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS158</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS15 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 29.33181           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS159 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS159</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16 On 06/06/2024 Spot Bond |        |            |           |           | 0.00000            | 33.28487           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS160 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS160</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16 On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 36.94938           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS161 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS161</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 19.99894           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS162 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS162</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 24.27621           |                   |            |  | 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            | 28.16237           |                   |            |  | 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            | 31.59190           |                   |            |  | 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            | 11.78068           |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS167 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 14.57218           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS168 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 14.38987           |                   |            |  | 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>      |
| FRS169 On 01/08/2021 Spot Bond |        |            |           |           | 0.00000            | 11.87182           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS170 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS171 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.97720           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS172 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 99.97564           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS173 On 13/11/2020 Spot Bond |        |            |           |           | 0.00000            | 107.55479          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS174 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 94.08889           |                   |            |  | 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>      |
| FRS175 On 26/01/2024 Spot Bond |        |            |           |           | 0.00000            | 24.23126           |                   |            |  | 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            | 24.23123           |                   |            |  | 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            | 33.46871           |                   |            |  | 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            | 108.88615          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS17( On 15/08/2019 Spot Bond |        |            |           |           | 0.00000            | 102.43012          |                   |            |  | 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>      |
| FRS18( On 18/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.70222          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS18( On 19/09/2019 Spot Bond |        |            |           |           | 0.00000            | 95.04797           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS18( On 27/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.49782          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS18( On 04/10/2021 Spot Bond |        |            |           |           | 0.00000            | 93.88773           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS18( On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 93.76679           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS18( On 20/11/2019 Spot Bond |        |            |           |           | 0.00000            | 104.08607          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS18( On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 106.77523          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS18( On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 110.62669          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS18( On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 110.02167          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS18( On 03/09/2019 Spot Bond |        |            |           |           | 0.00000            | 103.55892          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS189 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS189</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS19( On 16/03/2020 Spot Bond |        |            |           |           | 0.00000            | 102.53975          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS19 On 16/03/2020 Spot Bond |        |            |           |           | 0.00000            | 102.61858          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS191 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS191</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS19 On 19/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.32508          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS192 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS192</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS19 On 23/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.47546          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS193 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS193</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS36 On 07/12/2023 Spot Bond |        |            | 3.57500   | 3.57500   | 3.57500            | 292.34349          |                   |            | 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 |        |            | 3.46500   | 3.46500   | 3.46500            | 293.64609          |                   |            | 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 |        |            | 4.18500   | 4.18500   | 4.18500            | 285.24527          |                   |            | 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 |        |            | 3.65500   | 153.19244 | 3.65500            | 153.18644          |                   |            | 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            | 101.87550          |                   |            | 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 |        |            | 3.35500   | 154.41296 | 3.35500            | 154.40818          |                   |            | 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            | 101.72462          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS62 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS62</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS64 On 26/01/2042 Spot Bond |        |            | 3.96000   | 103.08328 | 3.96000            | 103.07839          |                   |            | 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 |        |            | 3.64000   | 79.18730  | 3.64000            | 110.38787          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| FRS85 On 31/01/2025 Spot Bond |        |            | 3.74000   | 3.74000   | 3.74000            | 128.72036          |                   |            |  | 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 |        |            | 3.77000   | 3.77000   | 3.77000            | 128.51358          |                   |            |  | 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 |        |            | 4.37500   | 4.37500   | 4.37500            | 283.07698          |                   |            |  | 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 |        |            | 7.78000   | 104.44658 | 7.78000            | 104.42455          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRX19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX20 On 01/10/2020 Spot Bond |        |            | 7.95500   | 101.42732 | 7.95500            | 101.40571          |                   |            |  | 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 |        |            | 8.39000   | 8.39000   | 8.39000            | 98.87334           |                   |            |  | 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 |        |            | 8.81500   | 112.19555 | 8.81500            | 112.16897          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX25 On 26/07/2025 Spot Bond |        |            | 9.44500   | 103.54722 | 9.44500            | 103.52082          |                   |            |  | 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 |        |            | 9.21500   | 101.89466 | 9.21500            | 101.86958          |                   |            |  | 0.00        | 0                | 500,000,000        |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| FRX27 On 07/03/2027 Spot Bond |        |            | 9.36500   | 105.61886 | 9.36500            | 105.59259          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRX27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX28 On 26/07/2028 Spot Bond |        |            | 9.55500   | 105.63346 | 9.55500            | 105.60623          |                   |            |  | 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 |        |            | 9.82500   | 101.49946 | 9.82500            | 101.47257          |                   |            |  | 0.00        | 0                | 200,000,000        |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| FRX31 On 21/02/2031 Spot Bond  |        |            | 9.99500   | 97.99949  | 9.99500            | 97.97308           |                   |            | 0.00        | 0                | 420,000,000        |
| <b>Total FRX31 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>420,000,000</b> |
| <b>Total For FRX31</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>420,000,000</b> |
| FRX32 On 31/03/2032 Spot Bond  |        |            | 10.02500  | 103.99704 | 10.02500           | 103.96925          |                   |            | 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  |        |            | 11.00500  | 74.42276  | 11.00500           | 74.40097           |                   |            | 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>           |
| FS2A5 On 20/02/2038 Spot Bond  |        |            |           |           | 0.00000            | 101.30711          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FS2A5 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS2A5</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS2B1 On 20/02/2038 Spot Bond  |        |            |           |           | 0.00000            | 101.36423          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FS2B1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS2B1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS2C1 On 20/02/2038 Spot Bond  |        |            |           |           | 0.00000            | 101.41107          |                   |            | 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 20/02/2038 Spot Bond  |        |            |           |           | 0.00000            | 101.62025          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FS2D1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS2D1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS3A5 On 20/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.41941          |                   |            | 0.00        | 0                | 200,000,000        |
| <b>Total FS3A5 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |
| <b>Total For FS3A5</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |
| FS3A5L On 20/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FS3A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS3A5U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS3B1 On 20/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.68898          |                   |            | 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>           |

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

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS5E1L On 20/04/2021 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            | 101.16946          |                   |            | 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            | 100.53542          |                   |            | 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            | 101.03348          |                   |            | 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            | 101.27061          |                   |            | 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>      |
| 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>      |
| GBL03 On 16/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 103.99814          |                   |            | 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            | 102.29887          |                   |            | 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            | 101.16299          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GH31A On 25/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.17628          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31B On 25/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.26264          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31C On 25/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.36883          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31D On 25/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.43516          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31D SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31D</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH41U On 25/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH41U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH41U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |
| 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>      |
| GRB14 On 31/07/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB14U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB14U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB15 On 31/01/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB15U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB15U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRB16 On 31/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB16U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB16U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB17 On 29/01/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB17U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB17U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB18 On 30/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB18U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB18U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB19 On 31/01/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB19U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB19U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB20 On 17/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB20U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB20U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB21 On 17/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB21U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB21U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB22 On 17/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB22U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB22U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB23 On 07/06/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB23U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB23U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB24 On 15/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB24U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB24U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB25 On 15/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB25U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB25U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| 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            | 103.49012          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total GRT07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRT07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRT08 On 24/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.58805          |                   |            | 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>           |
| GRT10 On 13/05/2019 Spot Bond |        |            |           |           | 0.00000            | 101.51156          |                   |            | 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            | 102.69299          |                   |            | 0.00        | 40,000,000         | 20,000,000         |
| <b>Total GRT11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>40,000,000</b>  | <b>20,000,000</b>  |
| <b>Total For GRT11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>40,000,000</b>  | <b>20,000,000</b>  |
| GRT12 On 24/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.30196          |                   |            | 0.00        | 0                  | 50,000,000         |
| <b>Total GRT12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>50,000,000</b>  |
| <b>Total For GRT12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>50,000,000</b>  |
| GRT13 On 15/04/2020 Spot Bond |        |            |           |           | 0.00000            | 99.99992           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total GRT13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRT13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRT14 On 15/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.69164          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total GRT14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRT14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRT15 On 15/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.04747          |                   |            | 0.00        | 126,000,000        | 126,000,000        |
| <b>Total GRT15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>126,000,000</b> | <b>126,000,000</b> |
| <b>Total For GRT15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>126,000,000</b> | <b>126,000,000</b> |
| GRT16 On 17/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.43923          |                   |            | 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 |        |            | 9.12000   | 103.70792 | 9.12000            | 103.68251          |                   |            | 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            | 101.14481          |                   |            | 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>           |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| GRT19 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.52332          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRT19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRT19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRT20 On 03/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.49663          |                   |            |  | 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 |        |            | 9.99500   | 99.51396  | 9.99500            | 99.48744           |                   |            |  | 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            | 99.97774           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRT22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRT22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRT23 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.19293          |                   |            |  | 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            | 100.82607          |                   |            |  | 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            | 100.94534          |                   |            |  | 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            | 100.88363          |                   |            |  | 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>             |
| GRT27 On 28/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.41846          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRT27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRT27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRT28 On 10/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.79755          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRT28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRT28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRT29 On 10/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.81640          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRT29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRT29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRT30 On 10/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.29034          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total GRT30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For GRT30</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|---------------|
| GRT31 On 28/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.08627          |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total GRT31 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For GRT31</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>      |
| H6T1U On 02/09/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total H6T1U SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For H6T1U</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| H7T1U On 02/07/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 650,000,000,000,000.00       |  | 16,500,000,000        | 33,000,000,000        |               |
| <b>Total H7T1U SPOT</b>        |        |            |           |           |                    |                    |                   | <b>50,000,000,000,000.00</b> |  | <b>16,500,000,000</b> | <b>33,000,000,000</b> |               |
| <b>Total For H7T1U</b>         |        |            |           |           |                    |                    |                   | <b>50,000,000,000,000.00</b> |  | <b>16,500,000,000</b> | <b>33,000,000,000</b> |               |
| H7T2U On 02/04/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 700,000,000,000,000.00       |  | 7,000,000,000         | 14,000,000,000        |               |
| <b>Total H7T2U SPOT</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>7,000,000,000</b>  | <b>14,000,000,000</b> |               |
| <b>Total For H7T2U</b>         |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>7,000,000,000</b>  | <b>14,000,000,000</b> |               |
| HC2T3 On 05/10/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.22732          |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total HC2T3 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For HC2T3</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| HC5T2 On 29/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.03490          |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total HC5T2 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For HC5T2</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| HIL01U On 21/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total HIL01U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For HIL01U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| HILB04 On 01/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.81590          |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total HILB04 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For HILB04</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| HILB05 On 11/07/2019 Spot Bond |        |            |           |           | 0.00000            | 100.14409          |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total HILB05 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For HILB05</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| HILB06 On 11/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.09117          |                   |                              |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| HILB07 On 11/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.09242          |                   |            | 0.00        | 173,159,200        | 86,579,600        |
| <b>Total HILB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>173,159,200</b> | <b>86,579,600</b> |
| <b>Total For HILB07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>173,159,200</b> | <b>86,579,600</b> |
| HILB08 On 29/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57313          |                   |            | 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            | 100.42072          |                   |            | 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>          |
| HILB10 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.89497          |                   |            | 0.00        | 0                  | 0                 |
| <b>Total HILB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For HILB10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| HILB11 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.75951          |                   |            | 0.00        | 0                  | 0                 |
| <b>Total HILB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For HILB11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| HILB12 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.75533          |                   |            | 0.00        | 0                  | 0                 |
| <b>Total HILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For HILB12</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>          |
| HPF04/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.57900 | 10.00000           | 105.55100          |                   |            | 0.00        | 0                  | 0                 |
| <b>Total HPF04/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For HPF04/JIBAR</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| HPF06 On 20/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.47880          |                   |            | 0.00        | 0                  | 0                 |
| <b>Total HPF06 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For HPF06</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| HPF08 On 15/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                  | 0                 |
| <b>Total HPF08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For HPF08</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| HPF09 On 15/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                  | 0                 |
| <b>Total HPF09 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For HPF09</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>          |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| HPF11 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.34962          |                   |            |  | 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 |        |            | 7.06500   | 105.26220 | 7.06500            | 105.24201          |                   |            |  | 0.00        | 0                | 4,160,000,000        |
| <b>Total HWAY20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,160,000,000</b> |
| <b>Total For HWAY20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,160,000,000</b> |
| HWAY2 On 31/07/2020 Spot Bond |        |            | 100.00000 | 43.16668  | 100.00000          | 43.07009           |                   |            |  | 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 |        |            | 3.92500   | 288.25820 | 3.92500            | 288.24501          |                   |            |  | 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 |        |            | 4.10500   | 4.10500   | 4.10500            | 289.13877          |                   |            |  | 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 |        |            | 3.96000   | 82.16776  | 3.96000            | 97.10503           |                   |            |  | 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 |        |            | 10.48500  | 92.57720  | 10.48500           | 92.55107           |                   |            |  | 0.00        | 0                | 2,535,000,000        |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,535,000,000</b> |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,535,000,000</b> |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 10.94265  | 100.00000          | 10.91816           |                   |            |  | 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 |        |            | 10.49000  | 92.30159  | 10.49000           | 92.27553           |                   |            |  | 0.00        | 0                | 500,000,000          |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 10.94244  | 100.00000          | 10.91796           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWAY35/R209 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWAY35/R209</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWF08 On 15/07/2019 Spot Bond |        |            |           |           | 0.00000            | 100.22997          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWF08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWF08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWF09 On 19/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.77759          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWF09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWF09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                  | Contracts Traded       | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|---------------|
| 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  | 105.57900 | 10.00000           | 105.55100          |                   |                              | 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  |        |            | 3.13500   | 132.97486 | 3.13000            | 133.00733          |                   | 144,148,017,288,000.00       | 45,980,228,800         | 149,652,184,500        |               |
| <b>Total I2025 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>14,148,017,288,000.00</b> | <b>45,980,228,800</b>  | <b>149,652,184,500</b> |               |
| <b>Total For I2025</b>         |        |            |           |           |                    |                    |                   | <b>14,148,017,288,000.00</b> | <b>45,980,228,800</b>  | <b>149,652,184,500</b> |               |
| I2029 On 31/03/2029 Spot Bond  |        |            | 3.29000   | 99.26317  | 3.29000            | 99.26037           |                   | 163,186,603,706,000.00       | 49,600,791,400         | 65,212,473,000         |               |
| <b>Total I2029 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>3,186,603,706,000.00</b>  | <b>49,600,791,400</b>  | <b>65,212,473,000</b>  |               |
| <b>Total For I2029</b>         |        |            |           |           |                    |                    |                   | <b>3,186,603,706,000.00</b>  | <b>49,600,791,400</b>  | <b>65,212,473,000</b>  |               |
| I2033 On 28/02/2033 Spot Bond  |        |            | 3.33000   | 101.04048 | 3.33000            | 101.03757          |                   | 326,644,025,670,000.00       | 98,091,299,000         | 115,078,895,400        |               |
| <b>Total I2033 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>26,644,025,670,000.00</b> | <b>98,091,299,000</b>  | <b>115,078,895,400</b> |               |
| <b>Total For I2033</b>         |        |            |           |           |                    |                    |                   | <b>26,644,025,670,000.00</b> | <b>98,091,299,000</b>  | <b>115,078,895,400</b> |               |
| I2038 On 31/01/2038 Spot Bond  |        |            | 3.36000   | 119.80613 | 3.36000            | 119.80240          |                   | 561,098,166,720,000.00       | 166,993,502,000        | 260,776,103,500        |               |
| <b>Total I2038 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>1,098,166,720,000.00</b>  | <b>166,993,502,000</b> | <b>260,776,103,500</b> |               |
| <b>Total For I2038</b>         |        |            |           |           |                    |                    |                   | <b>1,098,166,720,000.00</b>  | <b>166,993,502,000</b> | <b>260,776,103,500</b> |               |
| I2046 On 31/03/2046 Spot Bond  |        |            | 3.41500   | 111.56543 | 3.41500            | 111.56191          |                   | 357,840,195,133,000.00       | 104,784,830,200        | 195,562,088,400        |               |
| <b>Total I2046 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>7,840,195,133,000.00</b>  | <b>104,784,830,200</b> | <b>195,562,088,400</b> |               |
| <b>Total For I2046</b>         |        |            |           |           |                    |                    |                   | <b>7,840,195,133,000.00</b>  | <b>104,784,830,200</b> | <b>195,562,088,400</b> |               |
| I2050 On 31/12/2050 Spot Bond  |        |            | 3.43000   | 116.52941 | 3.43000            | 116.52557          |                   | 745,807,109,250,000.00       | 217,436,475,000        | 330,107,299,212        |               |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>15,807,109,250,000.00</b> | <b>217,436,475,000</b> | <b>330,107,299,212</b> |               |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   | <b>15,807,109,250,000.00</b> | <b>217,436,475,000</b> | <b>330,107,299,212</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>               |               |
| IB121U On 28/12/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 0.00                         | 0                      | 0                      |               |
| <b>Total IB121U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |               |
| <b>Total For IB121U</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |               |
| IB122U On 17/01/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 0.00                         | 0                      | 0                      |               |
| <b>Total IB122U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |               |
| <b>Total For IB122U</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| IB125U On 27/02/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IB125U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For IB125U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IB126U On 06/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IB126U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For IB126U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IBL02U On 24/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IBL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For IBL02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IBL100 On 24/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.15686          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IBL100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For IBL100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IBL101 On 24/05/2022 Spot Bond |        |            | 8.59500   | 8.59500   | 8.59500            | 104.82878          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IBL101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For IBL101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IBL102 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.58934          |                   |            |  | 0.00        | 182,149,600        | 91,074,800        |
| <b>Total IBL102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>182,149,600</b> | <b>91,074,800</b> |
| <b>Total For IBL102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>182,149,600</b> | <b>91,074,800</b> |
| IBL104 On 17/07/2020 Spot Bond |        |            | 8.70500   | 8.70500   | 8.70500            | 99.95217           |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IBL104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For IBL104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IBL106 On 06/08/2020 Spot Bond |        |            | 8.28000   | 8.28000   | 8.28000            | 101.57775          |                   |            |  | 0.00        | 0                  | 50,000,000        |
| <b>Total IBL106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>50,000,000</b> |
| <b>Total For IBL106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>50,000,000</b> |
| IBL108 On 22/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.20574          |                   |            |  | 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 |        |            | 4.03500   | 286.98523 | 4.03500            | 286.97127          |                   |            |  | 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 07/03/2021 Spot Bond |        |            | 8.12000   | 8.12000   | 8.12000            | 100.86575          |                   |            |  | 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            | 101.22153          |                   |            |  | 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>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| IBL113 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.22151          |                   |            |  | 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            | 101.27174          |                   |            |  | 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            | 101.25455          |                   |            |  | 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>              |
| IBL116 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.59579          |                   |            |  | 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            | 100.00001          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total IBL117 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For IBL117</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| IBL118 On 24/07/2020 Spot Bond |        |            |           |           | 0.00000            | 99.80632           |                   |            |  | 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            | 101.32049          |                   |            |  | 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>              |
| IBL120 On 12/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.06380          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total IBL120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For IBL120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| IBL123 On 14/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.38497          |                   |            |  | 0.00        | 0                | 50,000,000,000        |
| <b>Total IBL123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000,000</b> |
| <b>Total For IBL123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000,000</b> |
| IBL124 On 14/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.41353          |                   |            |  | 0.00        | 0                | 50,000,000,000        |
| <b>Total IBL124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000,000</b> |
| <b>Total For IBL124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000,000</b> |
| IBL127 On 02/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.29305          |                   |            |  | 0.00        | 0                | 10,000,000,000        |
| <b>Total IBL127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,000</b> |
| <b>Total For IBL127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,000</b> |
| IBL128 On 11/04/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 15,000,000,000        |
| <b>Total IBL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000,000</b> |
| <b>Total For IBL128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000,000</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        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| IBL36 On 31/01/2022 Spot Bond   |        |            | 3.45500   | 3.45500   | 3.45500            | 153.99963          |                   |            |  | 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  | 105.57900 | 10.00000           | 105.55100          |                   |            |  | 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>             |
| IBL46 On 15/01/2020 Spot Bond   |        |            | 8.68500   | 8.68500   | 8.68500            | 100.76075          |                   |            |  | 0.00        | 0                | 5,000,000,000        |
| <b>Total IBL46 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000,000</b> |
| <b>Total For IBL46</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000,000</b> |
| IBL50 On 02/08/2020 Spot Bond   |        |            | 8.32000   | 102.75431 | 8.32000            | 102.73117          |                   |            |  | 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>             |
| IBL60 On 17/02/2024 Spot Bond   |        |            | 9.24000   | 105.50810 | 9.24000            | 105.48178          |                   |            |  | 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>             |
| IBL64 On 29/07/2019 Spot Bond   |        |            |           |           | 0.00000            | 101.95922          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL64 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL64</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL65 On 29/07/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.77859          |                   |            |  | 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   |        |            | 3.50500   | 153.80123 | 3.50500            | 153.79583          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL67 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL67</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL75 On 19/08/2020 Spot Bond   |        |            |           |           | 0.00000            | 101.96623          |                   |            |  | 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>             |
| IBL77 On 25/11/2020 Spot Bond   |        |            |           |           | 0.00000            | 101.63855          |                   |            |  | 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   |        |            | 9.33000   | 106.03534 | 9.33000            | 106.00863          |                   |            |  | 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>             |
| 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>             |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL84U On 21/04/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL84U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL84U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL85 On 20/05/2019 Spot Bond   |        |            |           |           | 0.00000            | 101.41970          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL85 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL85</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL86 On 20/05/2021 Spot Bond   |        |            |           |           | 0.00000            | 102.17749          |                   |            | 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   |        |            | 8.10500   | 104.08914 | 8.10500            | 104.06621          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL87 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL87</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL88 On 20/05/2021 Spot Bond   |        |            | 8.34500   | 107.89828 | 8.34500            | 107.87392          |                   |            | 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 | 30.76019  | 100.00000          | 30.69137           |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL88/R208 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL88/R208</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL89 On 26/05/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.24128          |                   |            | 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            | 100.06733          |                   |            | 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>      |
| IBL94 On 06/09/2019 Spot Bond   |        |            |           |           | 0.00000            | 101.02609          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL94 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL94</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL95 On 12/09/2021 Spot Bond   |        |            |           |           | 0.00000            | 102.13762          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL95 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL95</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL96 On 21/09/2019 Spot Bond   |        |            |           |           | 0.00000            | 100.81509          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| IBL97 On 03/10/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.28611          |                   |            |  | 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            | 102.14014          |                   |            |  | 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  |        |            | 9.14500   | 99.80800  | 9.14500            | 99.78348           |                   |            |  | 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 | 10.34524  | 100.00000          | 10.32209           |                   |            |  | 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>           |
| IDCC02 On 26/04/2019 Spot Bond |        |            |           |           | 0.00000            | 101.72658          |                   |            |  | 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>           |
| IDCG03 On 22/10/2020 Spot Bond |        |            | 8.19500   | 100.06825 | 8.19500            | 100.04617          |                   |            |  | 0.00        | 0                | 500,000,000        |
| <b>Total IDCG03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For IDCG03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| IDCG05 On 24/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.46682          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IDCG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IDCG05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IDCG06 On 24/11/2024 Spot Bond |        |            | 9.34500   | 104.63326 | 9.34500            | 104.60686          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IDCG07 On 13/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.46178          |                   |            |  | 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 |        |            | 11.41500  | 103.90880 | 11.41500           | 103.85758          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IDCG08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IDCG08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IDCG09 On 05/12/2019 Spot Bond |        |            |           |           | 0.00000            | 101.53171          |                   |            |  | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IDCG10 On 05/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.00660          |                   |            |  | 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 |        |            | 9.79500   | 109.20813 | 9.79500            | 109.17944          |                   |            |  | 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            | 102.17191          |                   |            |  | 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            | 102.21144          |                   |            |  | 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>      |
| IDCG14 On 12/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.44336          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG15 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.88479          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG16 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.59340          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG17 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.60772          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG18 On 12/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.79352          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG19 On 12/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.82569          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP06 On 17/10/2019 Spot Bond |        |            | 4.00000   | 4.00000   | 4.00000            | 99.97824           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP07 On 15/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75239          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IDCP1L On 18/05/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IDCP1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP2L On 05/04/2025 Spot Bond |        |            | 100.00000 | 5.36524   | 100.00000          | 5.35336            |                   |            | 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>      |
| 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  |        |            | 8.69500   | 103.13258 | 8.69500            | 103.10847          |                   |            | 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  |        |            | 6.99500   | 103.28967 | 6.99500            | 103.27026          |                   |            | 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>      |
| 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| IN385U On 12/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN385U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN385U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN386U On 15/04/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN386U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN386U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN395U On 09/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN395U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN395U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IN396U On 11/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN396U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN396U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN398U On 16/07/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN398U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN398U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN399U On 22/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN399U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN399U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN402U On 15/10/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN402U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN402U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING196 On 30/06/2027 Spot Bond |        |            |           |           | 0.00000            | 69.71813           |                   |            | 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  | 105.57900 | 10.00000           | 105.55100          |                   |            | 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>      |
| ING335 On 15/08/2019 Spot Bond |        |            |           |           | 0.00000            | 100.03101          |                   |            | 0.00        | 0                | 0             |
| <b>Total ING335 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING335</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING362 On 24/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.12531          |                   |            | 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>      |
| ING371 On 31/01/2020 Spot Bond |        |            |           |           | 0.00000            | 101.74127          |                   |            | 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            | 101.86332          |                   |            | 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>      |
| ING383 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.04232          |                   |            | 0.00        | 0                | 0             |
| <b>Total ING383 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING383</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING384 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 84.07726           |                   |            | 0.00        | 0                | 0             |
| <b>Total ING384 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING384</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| ING394 On 31/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.66150          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ING394 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ING394</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| INLV01 On 12/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.33604          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total INLV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For INLV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| INLV02 On 20/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.42659          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total INLV02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For INLV02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| INLV03 On 11/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.64355          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total INLV03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For INLV03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| INLV04 On 11/02/2021 Spot Bond  |        |            | 10.64500  | 105.65924 | 10.64500           | 105.62898          |                   |            |  | 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            | 102.99448          |                   |            |  | 0.00        | 0                | 500,000,000        |
| <b>Total INLV05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For INLV05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| IPC22U On 08/05/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPC22U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPC22U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF01/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.57900 | 10.00000           | 105.55100          |                   |            |  | 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            | 100.41282          |                   |            |  | 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>           |
| IPF13 On 04/12/2020 Spot Bond   |        |            |           |           | 0.00000            | 101.02553          |                   |            |  | 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>           |
| IPF15 On 17/12/2020 Spot Bond   |        |            |           |           | 0.00000            | 100.91903          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF15 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF15</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF16 On 17/12/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.69860          |                   |            |  | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| IPF17 On 22/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.57760          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF18 On 22/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.58405          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF19 On 22/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.59050          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF20 On 17/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.66700          |                   |            |  | 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            | 101.45947          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF22 On 14/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.79001          |                   |            |  | 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            | 101.68126          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total IPF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For IPF24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| IPF25 On 15/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.99977           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF26 On 07/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.53534          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF27 On 07/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.55227          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF28U On 28/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF28U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF28U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |



| Contract Details                 | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| IPF29U On 28/11/2024 Spot Bond   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IPF29U SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IPF29U</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IPF30 On 25/03/2024 Spot Bond    |        |            |           |           | 0.00000            | 100.50590          |                   |            | 0.00        | 100,000,000        | 360,000,000        |
| <b>Total IPF30 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>100,000,000</b> | <b>360,000,000</b> |
| <b>Total For IPF30</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>100,000,000</b> | <b>360,000,000</b> |
| IPF31 On 25/03/2026 Spot Bond    |        |            |           |           | 0.00000            | 100.51883          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IPF31 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IPF31</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IPFC21 On 25/04/2019 Spot Bond   |        |            |           |           | 0.00000            | 101.66685          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IPFC21 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IPFC21</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   | 100.56748 | 2.75000            | 100.55988          |                   |            | 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    |        |            | 6.54000   | 142.60160 | 6.54000            | 142.58523          |                   |            | 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            | 101.12356          |                   |            | 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            | 100.23425          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IV026 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IV026</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IV030 On 31/01/2025 Spot Bond    |        |            | 5.13000   | 5.13000   | 5.13000            | 119.52360          |                   |            | 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   |        |            | 5.13000   | 5.13000   | 5.13000            | 119.52360          |                   |            | 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            | 100.97288          |                   |            | 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>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IV033 On 11/02/2021 Spot Bond |        |            |           |           | 0.00000            | 102.38066          |                   |            |  | 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 |        |            | 10.54500  | 105.28709 | 10.54500           | 105.25721          |                   |            |  | 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            | 106.80706          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV036 On 22/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.79161           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV038 On 23/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.65623          |                   |            |  | 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 |        |            | 5.60500   | 5.60500   | 5.60500            | 145.52406          |                   |            |  | 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            | 105.43917          |                   |            |  | 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 |        |            | 10.89500  | 102.83079 | 10.89500           | 102.80116          |                   |            |  | 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            | 107.38130          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV042 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV042</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV043 On 21/11/2021 Spot Bond |        |            | 10.78500  | 10.78500  | 10.78500           | 108.78029          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV044 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 102.29693          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV045 On 31/01/2022 Spot Bond |        |            | 4.55500   | 149.60026 | 4.55500            | 149.59075          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV045 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV045</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| IV046 On 21/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.79938          |                   |            | 0.00        | 0                | 90,000,000           |
| <b>Total IV046 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>90,000,000</b>    |
| <b>Total For IV046</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>90,000,000</b>    |
| IV050 On 26/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.63944          |                   |            | 0.00        | 0                | 1,500,000,000        |
| <b>Total IV050 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| <b>Total For IV050</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| IV100U On 19/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IV100U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IV100U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IV115U On 28/06/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IV115U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IV115U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IV118U On 30/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IV118U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IV118U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IV125U On 07/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IV125U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IV125U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IV142U On 30/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IV142U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IV142U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IV19A On 31/03/2028 Spot Bond  |        |            | 5.24000   | 157.51747 | 5.24000            | 157.50482          |                   |            | 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>             |
| IVA885 On 11/04/2019 Spot Bond |        |            | 7.45000   | 7.45000   | 7.45000            | 7.45000            |                   |            | 0.00        | 0                | 0                    |
| <b>Total IVA885 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IVA885</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IVA887 On 25/04/2019 Spot Bond |        |            |           |           | 0.00000            | 7.45000            |                   |            | 0.00        | 0                | 0                    |
| <b>Total IVA887 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IVA887</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IVA888 On 02/05/2019 Spot Bond |        |            |           |           | 0.00000            | 7.45000            |                   |            | 0.00        | 0                | 0                    |
| <b>Total IVA888 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IVA888</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                         | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------------------------|-----------------------|-----------------------|
| IVA889 On 09/05/2019 Spot Bond |        |            |           |           | 0.00000            | 7.55000            |                   |            |  | 0.00                          | 0                     | 0                     |
| <b>Total IVA889 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| <b>Total For IVA889</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| IVA890 On 16/05/2019 Spot Bond |        |            |           |           | 0.00000            | 7.55000            |                   |            |  | 0.00                          | 0                     | 0                     |
| <b>Total IVA890 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| <b>Total For IVA890</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| IVA892 On 29/05/2019 Spot Bond |        |            |           |           | 0.00000            | 7.55000            |                   |            |  | 0.00                          | 0                     | 0                     |
| <b>Total IVA892 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| <b>Total For IVA892</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| IVA893 On 06/06/2019 Spot Bond |        |            |           |           | 0.00000            | 7.55000            |                   |            |  | 0.00                          | 0                     | 0                     |
| <b>Total IVA893 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| <b>Total For IVA893</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| IVA894 On 13/06/2019 Spot Bond |        |            |           |           | 0.00000            | 7.65000            |                   |            |  | 0.00                          | 0                     | 0                     |
| <b>Total IVA894 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| <b>Total For IVA894</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| IVA895 On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 7.65000            |                   |            |  | 0.00                          | 0                     | 0                     |
| <b>Total IVA895 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| <b>Total For IVA895</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| IVA898 On 11/07/2019 Spot Bond |        |            |           |           | 0.00000            | 7.65000            |                   |            |  | 0.00                          | 35,000,000,000        | 35,000,000,000        |
| <b>Total IVA898 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>35,000,000,000</b> | <b>35,000,000,000</b> |
| <b>Total For IVA898</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>35,000,000,000</b> | <b>35,000,000,000</b> |
| IVA899 On 18/07/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 760,000,000,000,000.00        | 27,600,000,000        | 27,600,000,000        |
| <b>Total IVA899 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>760,000,000,000,000.00</b> | <b>27,600,000,000</b> | <b>27,600,000,000</b> |
| <b>Total For IVA899</b>        |        |            |           |           |                    |                    |                   |            |  | <b>760,000,000,000,000.00</b> | <b>27,600,000,000</b> | <b>27,600,000,000</b> |
| IVC005 On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.57900 | 10.00000           | 105.55100          |                   |            |  | 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>              |
| IVC033 On 30/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.33651          |                   |            |  | 0.00                          | 0                     | 0                     |
| <b>Total IVC033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| <b>Total For IVC033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| IVC034 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.34404          |                   |            |  | 0.00                          | 0                     | 0                     |
| <b>Total IVC034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| <b>Total For IVC034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| IVC035 On 30/06/2019 Spot Bond |        |            |           |           | 0.00000            | 99.83953           |                   |            |  | 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>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| IVC036 On 16/07/2019 Spot Bond |        |            | 8.57500   | 102.45464 | 8.57500            | 102.43108          |                   |            |  | 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 | 83.76189  | 100.00000          | 83.57861           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IVC037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IVC037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVC038 On 16/07/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IVC038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IVC038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVC040 On 24/07/2021 Spot Bond |        |            | 8.41500   | 103.99284 | 8.41500            | 103.96916          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IVC040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IVC040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVC049 On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.32226          |                   |            |  | 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            | 100.99916          |                   |            |  | 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            | 101.75141          |                   |            |  | 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>           |
| IVC075 On 21/04/2019 Spot Bond |        |            |           |           | 0.00000            | 99.83011           |                   |            |  | 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            | 100.29944          |                   |            |  | 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>           |
| IVC092 On 24/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.26315          |                   |            |  | 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>           |
| IVC094 On 06/12/2021 Spot Bond |        |            | 9.26500   | 107.38555 | 9.26500            | 107.35884          |                   |            |  | 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            | 100.43913          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total IVC097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For IVC097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC102 On 31/01/2020 Spot Bond |        |            |           |           | 0.00000            | 102.03497          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC103 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.44596          |                   |            |  | 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            | 100.96518          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC106 On 13/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.83266          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC107 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.44141          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC108 On 29/07/2019 Spot Bond |        |            |           |           | 0.00000            | 102.02769          |                   |            |  | 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            | 102.40602          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC110 On 19/05/2021 Spot Bond |        |            | 8.91500   | 105.57740 | 8.91500            | 105.55197          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC111 On 19/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.31196          |                   |            |  | 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            | 100.82875          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC116 On 16/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.48020          |                   |            |  | 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>      |
| IVC126 On 30/04/2019 Spot Bond |        |            |           |           | 0.00000            | 101.88863          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC130 On 23/04/2019 Spot Bond |        |            |           |           | 0.00000            | 99.81547           |                   |            |  | 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>      |
| IVC131 On 08/05/2019 Spot Bond |        |            |           |           | 0.00000            | 101.70604          |                   |            |  | 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            | 101.08440          |                   |            |  | 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            | 102.84815          |                   |            |  | 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            | 101.86504          |                   |            |  | 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            | 102.17737          |                   |            |  | 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            | 101.86557          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.20436          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC138 On 17/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.64202          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC140 On 18/10/2021 Spot Bond |        |            |           |           | 0.00000            | 99.93262           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC144 On 03/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.03161          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC145 On 06/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.94643          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC146 On 03/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.99410          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC147 On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.57304          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC148 On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.85475          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC149 On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.85030          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC150 On 17/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC153 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC154 On 05/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.57796          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC155 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC156 On 22/04/2021 Spot Bond |        |            |           |           | 0.00000            | 99.84409           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC157 On 27/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.02446          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC158 On 02/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.29479          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC159 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.46827          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC160 On 05/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.23003          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC160 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC160</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC68U On 07/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC68U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC68U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC80U On 27/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC80U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC80U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC84U On 01/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC84U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC84U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC85U On 12/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC85U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC85U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC91U On 07/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC91U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC91U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC95U On 02/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC95U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC95U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC96U On 02/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC96U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC96U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC99U On 14/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC99U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC99U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVF56U On 12/04/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVF56U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVF56U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVF60U On 16/05/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVF60U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVF60U</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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| JAS02 On 31/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.11568          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total JAS02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For JAS02</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>             |
| JPM002 On 05/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.74273          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total JPM002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For JPM002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| KAP002 On 13/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.83625          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total KAP002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For KAP002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| KAP003 On 06/06/2019 Spot Bond |        |            |           |           | 0.00000            | 101.01369          |                   |            |  | 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            | 100.43685          |                   |            |  | 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 |        |            | 8.46500   | 103.66240 | 8.46500            | 108.74000          |                   |            |  | 0.00        | 0                | 5,074,700,000        |
| <b>Total KAP007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,074,700,000</b> |
| <b>Total For KAP007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,074,700,000</b> |
| KAP008 On 28/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.43112          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total KAP008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For KAP008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| KAP009 On 24/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.22998          |                   |            |  | 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            | 101.16131          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total KAP010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For KAP010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| KAP012 On 01/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13452          |                   |            |  | 0.00        | 0                | 50,000,000           |
| <b>Total KAP012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b>    |
| <b>Total For KAP012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</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>             |

| Contract Details                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| KAP11 On 24/10/2022 Spot Bond       |        |            |           |           | 0.00000            | 100.08502          |                   |            | 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            | 103.11643          |                   |            | 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            | 100.07158          |                   |            | 0.00        | 0                | 0                  |
| <b>Total KST01 SPOT</b>             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For KST01</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| KW01 On 31/10/2027 Spot Bond        |        |            | 9.78500   | 120.66411 | 9.78500            | 120.63227          |                   |            | 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>           |
| LBK08 On 30/10/2019 Spot Bond       |        |            |           |           | 0.00000            | 101.89432          |                   |            | 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>           |
| LBK11 On 28/11/2019 Spot Bond       |        |            | 9.07000   | 103.99725 | 9.07000            | 103.97177          |                   |            | 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/R207 On 28/11/2019 Spot Bond  |        |            | 9.62000   | 103.67365 | 9.62000            | 103.64674          |                   |            | 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>           |
| LBK12U On 25/02/2020 Spot Bond      |        |            | 9.71000   | 101.31824 | 9.71000            | 101.29170          |                   |            | 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            | 103.87047          |                   |            | 0.00        | 0                | 0                  |
| <b>Total LBK15 SPOT</b>             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For LBK15</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| LBK16 On 30/11/2019 Spot Bond       |        |            |           |           | 0.00000            | 101.16038          |                   |            | 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            | 101.24632          |                   |            | 0.00        | 0                | 200,000,000        |
| <b>Total LBK17 SPOT</b>             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |
| <b>Total For LBK17</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| LBK18 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 104.39282          |                   |                             | 0.00        | 0                  | 895,000,000          |
| <b>Total LBK18 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>895,000,000</b>   |
| <b>Total For LBK18</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>895,000,000</b>   |
| LBK20 On 08/06/2022 Spot Bond |        |            | 8.98000   | 106.87162 | 8.98000            | 106.84584          |                   |                             | 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> |
| LBK22 On 04/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.44467          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total LBK22 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For LBK22</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| LBK23 On 05/09/2022 Spot Bond |        |            |           |           | 0.00000            | 103.04307          |                   |                             | 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 |        |            | 9.38000   | 103.99788 | 9.38000            | 103.97183          |                   | 5,252,800,000,000.00        |             | 560,000,000        | 4,280,000,000        |
| <b>Total LBK24 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>5,252,800,000,000.00</b> |             | <b>560,000,000</b> | <b>4,280,000,000</b> |
| <b>Total For LBK24</b>        |        |            |           |           |                    |                    |                   | <b>5,252,800,000,000.00</b> |             | <b>560,000,000</b> | <b>4,280,000,000</b> |
| LBK26 On 23/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.01541          |                   |                             | 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            | 101.44147          |                   |                             | 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 |        |            | 10.44500  | 105.11101 | 10.44500           | 105.08146          |                   |                             | 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 |        |            | 9.28000   | 104.91551 | 9.28000            | 104.88937          |                   |                             | 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>             |
| LBK30 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.60986          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total LBK30 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For LBK30</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| LBK31 On 20/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.30509          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total LBK31 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For LBK31</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| LBK32 On 08/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.65089          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total LBK32 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For LBK32</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| LBK33 On 07/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.98834          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total LBK33 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For LBK33</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| LBK35 On 26/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.49505          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total LBK35 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For LBK35</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| LGL04 On 14/08/2020 Spot Bond  |        |            | 8.05000   | 102.90586 | 8.05000            | 102.88344          |                   |            | 0.00        | 0                  | 580,000,000          |
| <b>Total LGL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>580,000,000</b>   |
| <b>Total For LGL04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>580,000,000</b>   |
| LGL05 On 12/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.83993          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total LGL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For LGL05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| LGL06 On 04/10/2022 Spot Bond  |        |            | 9.38000   | 102.70752 | 9.38000            | 102.68180          |                   |            | 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            | 102.45490          |                   |            | 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            | 103.46757          |                   |            | 0.00        | 0                  | 200,000,000          |
| <b>Total LGL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>200,000,000</b>   |
| <b>Total For LGL08</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>200,000,000</b>   |
| LGL09 On 28/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 104.39158          |                   |            | 0.00        | 460,000,000        | 270,000,000          |
| <b>Total LGL09 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>460,000,000</b> | <b>270,000,000</b>   |
| <b>Total For LGL09</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>460,000,000</b> | <b>270,000,000</b>   |
| LGL10 On 08/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.17284          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total LGL10 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For LGL10</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| LHC08U On 28/05/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total LHC08U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For LHC08U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| LHC09U On 28/05/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total LHC09U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For LHC09U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| LHC10U On 02/09/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total LHC10U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For LHC10U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| LHL19 On 14/11/2019 Spot Bond |        |            | 12.90000  | 106.77019 | 12.90000           | 106.73332          |                   |            | 0.00        | 0                | 0             |
| <b>Total LHL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHL19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LHL26 On 13/11/2020 Spot Bond |        |            |           |           | 0.00000            | 102.19879          |                   |            | 0.00        | 0                | 0             |
| <b>Total LHL26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHL26</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LHL27 On 13/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.95000          |                   |            | 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            | 102.18160          |                   |            | 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            | 102.63120          |                   |            | 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>      |
| LOM02 On 30/01/2024 Spot Bond |        |            |           |           | 0.00000            | 102.28712          |                   |            | 0.00        | 0                | 0             |
| <b>Total LOM02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LOM02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LRFA2 On 20/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.31204          |                   |            | 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            | 101.76021          |                   |            | 0.00        | 0                | 0             |
| <b>Total LRFB2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LRFB2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LRFC2 On 20/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.47911          |                   |            | 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>      |
| MAQ12 On 04/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.54347          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ129 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ129</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ13 On 09/12/2019 Spot Bond |        |            |           |           | 0.00000            | 100.80840          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ131 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ131</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ13 On 27/01/2020 Spot Bond |        |            |           |           | 0.00000            | 101.63118          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ132 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ132</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| MAQ13 On 13/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 99.42914           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ13 On 10/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 98.86305           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ13 On 17/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 99.95966           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ13 On 26/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 99.77838           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ13 On 15/07/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 7,000,000,000        |
| <b>Total MAQ138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,000,000,000</b> |
| <b>Total For MAQ138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,000,000,000</b> |
| MBF04 On 07/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.02695          |                   |            |  | 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>             |
| MBF05 On 17/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.43561          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MBF051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MBF051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MBF05 On 16/05/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MBF051/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MBF051/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MBF05 On 28/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.60235          |                   |            |  | 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            | 100.83833          |                   |            |  | 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            | 101.29708          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MBF057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MBF057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</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>             |

| 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 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.30954          |                   |            | 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            | 101.26866          |                   |            | 0.00        | 0                | 500,000,000        |
| <b>Total MBF061 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For MBF061</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| MBP03: On 12/09/2019 Spot Bond |        |            |           |           | 0.00000            | 101.04803          |                   |            | 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            | 100.08490          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MBP036 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBP036</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBP03: On 26/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.10710          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MBP037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBP037</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBP03: On 02/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.63365          |                   |            | 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>           |
| MBP03: On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.12371          |                   |            | 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            | 101.14366          |                   |            | 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            | 100.00005          |                   |            | 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            | 101.75266          |                   |            | 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            | 101.76617          |                   |            | 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>           |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| MBP04 On 27/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.42923          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP044 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP044</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP04 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.43434          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP045 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP045</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP04 On 26/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.08736          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP046 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP046</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP04 On 26/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.10044          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP047 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP047</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP04 On 27/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42925          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP048 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP048</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP04 On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.43436          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP049 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP049</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBSA0 On 16/04/2019 Spot Bond |        |            | 8.20500   | 100.00000 | 8.20500            | 99.97753           |                   |            | 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   | 100.00000 | 8.00000            | 99.97809           |                   |            | 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 |        |            | 8.11500   | 99.97777  | 8.11500            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBSA02 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBSA02</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBSA0 On 15/04/2019 Spot Bond |        |            | 8.91000   | 99.97559  | 8.91000            | 100.00000          |                   |            | 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 05/07/2026 Spot Bond |        |            |           |           | 0.00000            | 102.41886          |                   |            | 0.00        | 0                | 0             |
| <b>Total MEFSA6 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MEFSA6</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MEFSB On 05/01/2022 Spot Bond |        |            | 8.67000   | 105.95378 | 8.67000            | 105.92894          |                   |            | 0.00        | 0                | 0             |
| <b>Total MEFSB5 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MEFSB5</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| MFS1B On 20/09/2019 Spot Bond  |        |            | 8.70000   | 8.70000   | 8.70000            | 101.36495          |                   |            | 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            | 107.27808          |                   |            | 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  |        |            | 9.37500   | 9.37500   | 9.37500            | 100.65671          |                   |            | 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  |        |            | 10.27500  | 10.27500  | 10.27500           | 100.11036          |                   |            | 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  |        |            | 13.57500  | 13.57500  | 13.57500           | 100.43486          |                   |            | 0.00        | 0                | 0                    |
| <b>Total MMF301 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MMF301</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMF40 On 15/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.07106          |                   |            | 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 17/03/2021 Spot Bond  |        |            | 8.49500   | 8.49500   | 8.49500            | 103.50932          |                   |            | 0.00        | 0                | 400,000,000          |
| <b>Total MMIG02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| <b>Total For MMIG02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| MMIG0 On 01/06/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.22422          |                   |            | 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  |        |            | 11.24500  | 11.24500  | 11.24500           | 102.14502          |                   |            | 0.00        | 0                | 0                    |
| <b>Total MMIG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MMIG04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMIG0 On 12/08/2022 Spot Bond  |        |            | 9.58000   | 9.58000   | 9.58000            | 105.40751          |                   |            | 0.00        | 0                | 1,050,000,000        |
| <b>Total MMIG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,050,000,000</b> |
| <b>Total For MMIG05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,050,000,000</b> |
| MMIG0 On 19/10/2028 Spot Bond  |        |            |           |           | 0.00000            | 102.00761          |                   |            | 0.00        | 0                | 0                    |
| <b>Total MMIG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MMIG06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMIG0 On 18/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.68708          |                   |            | 0.00        | 0                | 70,000,000           |
| <b>Total MMIG07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b>    |
| <b>Total For MMIG07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>70,000,000</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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| MQB00 On 28/08/2023 Spot Bond |        |            |           |           | 0.00000            | 107.32534          |                   |            | 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            | 100.76247          |                   |            | 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            | 101.05018          |                   |            | 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            | 100.57754          |                   |            | 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            | 101.28738          |                   |            | 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            | 101.38034          |                   |            | 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            | 101.17617          |                   |            | 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            | 100.68729          |                   |            | 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>      |
| MTN13 On 04/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.06179          |                   |            | 0.00        | 0                | 0             |
| <b>Total MTN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MTN13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MWA1U 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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            | 101.46050          |                   |            | 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            | 101.31141          |                   |            | 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>      |
| MWAR( On 22/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.29737          |                   |            | 0.00        | 0                | 0             |
| <b>Total MWAR03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MWAR03</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>      |
| N6B26 On 20/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.91493          |                   |            | 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            | 100.87458          |                   |            | 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            | 100.84452          |                   |            | 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            | 100.66219          |                   |            | 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            | 100.78070          |                   |            | 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            | 100.93346          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                       | Contracts Traded   | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|-----------------------|
| NAM01 On 19/11/2022 Spot Bond  |        |            | 8.83000   | 101.64157 | 8.83000            | 101.61731          |                   |            | 6,735,524,000,000.00        | 762,800,000        | 381,400,000           |
| <b>Total NAM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>6,735,524,000,000.00</b> | <b>762,800,000</b> | <b>381,400,000</b>    |
| <b>Total For NAM01</b>         |        |            |           |           |                    |                    |                   |            | <b>6,735,524,000,000.00</b> | <b>762,800,000</b> | <b>381,400,000</b>    |
| NAM02 On 29/06/2020 Spot Bond  |        |            | 7.88500   | 104.75152 | 7.88500            | 104.72927          |                   |            | 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  |        |            | 9.18000   | 105.09604 | 9.18000            | 105.06999          |                   |            | 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  |        |            | 10.24500  | 103.45553 | 10.24500           | 103.42699          |                   |            | 0.00                        | 0                  | 0                     |
| <b>Total NAM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |
| <b>Total For NAM04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |
| NBK11/ On 28/11/2020 Spot Bond |        |            | 9.02500   | 103.25280 | 9.02500            | 103.22763          |                   |            | 1,534,250,000,000.00        | 170,000,000        | 10,342,500,000        |
| <b>Total NBK11A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,534,250,000,000.00</b> | <b>170,000,000</b> | <b>10,342,500,000</b> |
| <b>Total For NBK11A</b>        |        |            |           |           |                    |                    |                   |            | <b>1,534,250,000,000.00</b> | <b>170,000,000</b> | <b>10,342,500,000</b> |
| NBK12/ On 19/03/2021 Spot Bond |        |            | 7.64000   | 103.76170 | 7.64000            | 103.74056          |                   |            | 0.00                        | 0                  | 0                     |
| <b>Total NBK12A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |
| <b>Total For NBK12A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |
| NBK12/ On 19/03/2021 Spot Bond |        |            | 9.38000   | 100.69990 | 9.38000            | 100.67482          |                   |            | 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 |        |            | 8.98000   | 103.65924 | 8.98000            | 103.63450          |                   |            | 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 |        |            | 7.96500   | 105.45489 | 7.96500            | 105.43227          |                   |            | 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 |        |            | 8.21500   | 102.95690 | 8.21500            | 102.93401          |                   |            | 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 |        |            | 9.38000   | 101.88306 | 9.38000            | 101.85727          |                   |            | 0.00                        | 0                  | 0                     |
| <b>Total NBK16A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |
| <b>Total For NBK16A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |
| NBK17/ On 22/04/2026 Spot Bond |        |            | 9.55500   | 106.79366 | 9.55500            | 106.76628          |                   |            | 0.00                        | 0                  | 1,220,000,000         |
| <b>Total NBK17A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>1,220,000,000</b>  |
| <b>Total For NBK17A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>1,220,000,000</b>  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK18/ On 01/06/2020 Spot Bond |        |            | 8.79000   | 103.93469 | 8.79000            | 103.91013          |                   |            |  | 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 |        |            | 8.74500   | 105.98505 | 8.74500            | 105.96014          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK19A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK19A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK20/ On 01/06/2026 Spot Bond |        |            | 9.44500   | 108.51704 | 9.44500            | 108.48953          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK20A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK20A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK20I On 25/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.68806          |                   |            |  | 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 |        |            | 10.00500  | 105.92302 | 10.00500           | 105.89446          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK21A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK21A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK22/ On 19/11/2022 Spot Bond |        |            | 9.32000   | 106.34511 | 9.32000            | 106.31835          |                   |            |  | 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>             |
| NBK23/ On 19/11/2025 Spot Bond |        |            | 9.51500   | 109.98292 | 9.51500            | 109.95467          |                   |            |  | 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            | 101.62758          |                   |            |  | 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 |        |            | 9.59500   | 112.17422 | 9.59500            | 112.14518          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total NBK24A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For NBK24A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| NBK24I On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.50924          |                   |            |  | 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 |        |            | 8.88000   | 8.88000   | 8.88000            | 107.34330          |                   |            |  | 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            | 104.28705          |                   |            |  | 0.00        | 0                | 100,000,000          |
| <b>Total NBK25B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| <b>Total For NBK25B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| NBK26/ On 10/05/2023 Spot Bond |        |            | 100.00000 | 18.48415  | 100.00000          | 18.44279           |                   |            |  | 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            | 105.22213          |                   |            |  | 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 |        |            | 9.80500   | 111.56327 | 9.80500            | 111.53377          |                   |            |  | 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 |        |            | 9.29000   | 104.49586 | 9.29000            | 104.46966          |                   |            |  | 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            | 101.98789          |                   |            |  | 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 |        |            | 9.74500   | 106.02190 | 9.74500            | 105.99404          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total NBK29A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For NBK29A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| NBK30/ On 20/02/2024 Spot Bond |        |            | 8.56500   | 105.47443 | 8.56500            | 105.44999          |                   |            |  | 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            | 102.57126          |                   |            |  | 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>          |
| NBK31/ On 09/11/2023 Spot Bond |        |            | 8.55000   | 107.29026 | 8.55000            | 107.26545          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total NBK31A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For NBK31A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| NBK31I On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.41160          |                   |            |  | 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>          |
| NBK33I On 10/05/2019 Spot Bond |        |            |           |           | 0.00000            | 101.54978          |                   |            |  | 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            | 102.87350          |                   |            |  | 0.00        | 120,000,000        | 30,000,000        |
| <b>Total NBK34B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b> | <b>30,000,000</b> |
| <b>Total For NBK34B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b> | <b>30,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| NBK35I On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 103.42459          |                   |            |  | 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            | 104.42698          |                   |            |  | 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            | 101.70754          |                   |            |  | 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            | 103.12966          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK38B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK38B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK3A On 09/09/2019 Spot Bond  |        |            | 8.15000   | 102.35813 | 8.15000            | 102.33599          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK3A SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK3A</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK3A On 09/09/2019 Spot Bond  |        |            | 100.00000 | 75.49643  | 100.00000          | 75.34897           |                   |            |  | 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   |        |            | 11.02000  | 11.02000  | 11.02000           | 56.05496           |                   |            |  | 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            | 101.90372          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK40B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK40B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK41I On 20/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.60037          |                   |            |  | 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            | 102.21760          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK42B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK42B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK43I On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.62875          |                   |            |  | 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            | 101.59530          |                   |            |  | 0.00        | 200,000,000        | 2,100,000,000        |
| <b>Total NBK44B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>2,100,000,000</b> |
| <b>Total For NBK44B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>2,100,000,000</b> |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| NBK45I On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.72316          |                   |            |  | 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            | 102.63872          |                   |            |  | 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            | 103.28006          |                   |            |  | 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>           |
| NBK48I On 09/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.43243          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NBK48B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK48B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK49I On 09/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.47531          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NBK49B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK49B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK50I On 09/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.89795          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NBK50B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK50B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK51I On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.21563          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NBK51B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK51B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK52I On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.24297          |                   |            |  | 0.00        | 0                | 30,000,000         |
| <b>Total NBK52B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b>  |
| <b>Total For NBK52B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b>  |
| NBK53I On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.66473          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NBK53B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK53B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK54I On 21/02/2029 Spot Bond |        |            |           |           | 0.00000            | 101.28888          |                   |            |  | 0.00        | 0                | 500,000,000        |
| <b>Total NBK54B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For NBK54B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| NBK7B On 19/04/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.11187          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NBK7B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK7B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.65538          |                   |            |  | 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  |        |            | 10.19000  | 102.55137 | 10.19000           | 102.52367          |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN83 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN83</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.65188          |                   |            | 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  |        |            | 10.22500  | 101.75937 | 10.22500           | 101.73180          |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN85 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN85</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.65538          |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN87 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN87</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.66085          |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN90 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN90</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.66784          |                   |            | 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            | 100.61312          |                   |            | 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>      |
| NED01 On 22/12/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total NED01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED02 On 15/03/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total NED02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED03 On 26/05/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total NED03U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED03U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED04 On 01/07/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total NED04U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <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>             |
| NED07 On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NED07U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED07U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED08 On 01/12/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NED08U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED08U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED09 On 25/03/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NED09U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED09U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED10 On 09/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NED10U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED10U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED17 On 14/10/2019 Spot Bond |        |            |           |           | 0.00000            | 100.00008          |                   |            |  | 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            | 99.97424           |                   |            |  | 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            | 102.78257          |                   |            |  | 0.00        | 216,000,000        | 54,000,000           |
| <b>Total NED19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>216,000,000</b> | <b>54,000,000</b>    |
| <b>Total For NED19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>216,000,000</b> | <b>54,000,000</b>    |
| NED20 On 01/07/2020 Spot Bond |        |            | 9.00000   | 105.81532 | 9.00000            | 105.78959          |                   |            |  | 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            | 106.64126          |                   |            |  | 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            | 105.78320          |                   |            |  | 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>             |
| NET52 On 23/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 99.87249           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NET52 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NET52</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NGL01 On 22/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 105.29038          |                   |            |  | 0.00        | 0                | 570,000,000          |
| <b>Total NGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>570,000,000</b>   |
| <b>Total For NGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>570,000,000</b>   |
| NGL02 On 15/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 105.76016          |                   |            |  | 0.00        | 0                | 865,000,000          |
| <b>Total NGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>865,000,000</b>   |
| <b>Total For NGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>865,000,000</b>   |
| NGL03 On 26/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.43873          |                   |            |  | 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            | 103.66521          |                   |            |  | 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            | 103.56414          |                   |            |  | 0.00        | 0                | 3,860,000,000        |
| <b>Total NGL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,860,000,000</b> |
| <b>Total For NGL05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,860,000,000</b> |
| NGL06 On 01/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.20779          |                   |            |  | 0.00        | 0                | 350,000,000          |
| <b>Total NGL06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>350,000,000</b>   |
| <b>Total For NGL06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>350,000,000</b>   |
| NGL07 On 09/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.18139          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NGL07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NGLT1/ On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 105.44717          |                   |            |  | 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>             |
| NGLT1B On 20/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.78470           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NGLT1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NGLT1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NGT10: On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.75617          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total NGT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For NGT103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| NHM00 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 105.57900 | 10.00000           | 105.55100          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NHM001/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 NHM001/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NHM00 On 12/05/2021 Spot Bond  |        |            | 13.50000  | 105.75306 | 13.50000           | 105.71490          |                   |            | 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            | 101.04066          |                   |            | 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            | 110.84932          |                   |            | 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            | 110.00548          |                   |            | 0.00        | 0                | 0             |
| <b>Total NHM005 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NHM005</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NI202 On 07/12/2033 Spot Bond  |        |            | 4.32000   | 4.32000   | 4.32000            | 206.47929          |                   |            | 0.00        | 0                | 0             |
| <b>Total NI202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NI202</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NI210 On 31/03/2028 Spot Bond  |        |            | 3.95000   | 3.95000   | 3.95000            | 174.10583          |                   |            | 0.00        | 0                | 0             |
| <b>Total NI210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NI210</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NI25 On 31/01/2025 Spot Bond   |        |            | 3.88500   | 3.88500   | 3.88500            | 127.72445          |                   |            | 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   |        |            | 4.14000   | 4.14000   | 4.14000            | 92.05404           |                   |            | 0.00        | 0                | 0             |
| <b>Total NI29 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NI29</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NI33 On 28/02/2033 Spot Bond   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total NI33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NI33</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NI38 On 31/01/2038 Spot Bond   |        |            | 4.51000   | 4.51000   | 4.51000            | 101.40584          |                   |            | 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 |        |            | 3.99000   | 3.99000   | 3.99000            | 127.00874          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For NILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB13 On 31/01/2025 Spot Bond |        |            | 4.38000   | 4.38000   | 4.38000            | 124.38982          |                   |            |  | 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 |        |            | 4.42000   | 4.42000   | 4.42000            | 167.83600          |                   |            |  | 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 |        |            | 4.80000   | 162.96607 | 4.80000            | 162.95491          |                   |            |  | 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 |        |            | 4.22500   | 105.63326 | 4.22500            | 105.62749          |                   |            |  | 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  |        |            | 7.75000   | 104.00130 | 7.75000            | 103.97945          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NMP20N SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NMP20N</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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            | 99.97452           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NN02 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NN02</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NN03 On 23/11/2023 Spot Bond   |        |            |           |           | 0.00000            | 101.22481          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NN03 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NN03</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NN04 On 22/02/2024 Spot Bond   |        |            |           |           | 0.00000            | 101.31142          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NN04 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NN04</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NN05 On 12/03/2024 Spot Bond   |        |            |           |           | 0.00000            | 100.84586          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NN05 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NN05</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NN06 On 12/03/2026 Spot Bond   |        |            |           |           | 0.00000            | 100.87336          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NN06 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NN06</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NNF01 On 21/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 103.74547          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NNF01 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 NNF01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NQ1A1 On 22/05/2020 Spot Bond |        |            | 8.38000   | 8.38000   | 8.38000            | 103.66308          |                   |            |  | 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            | 101.32852          |                   |            |  | 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            | 101.42213          |                   |            |  | 0.00        | 0                | 200,000,000        |
| <b>Total NQ1A24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |
| <b>Total For NQ1A24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |
| NQ1A2 On 22/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.28895          |                   |            |  | 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            | 101.29043          |                   |            |  | 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 |        |            | 8.58000   | 8.58000   | 8.58000            | 103.68919          |                   |            |  | 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            | 101.28623          |                   |            |  | 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            | 101.34687          |                   |            |  | 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 |        |            | 8.78000   | 8.78000   | 8.78000            | 103.71532          |                   |            |  | 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            | 101.34692          |                   |            |  | 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            | 101.48794          |                   |            |  | 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            | 101.43175          |                   |            |  | 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>             |
| NRA02: On 31/10/2022 Spot Bond |        |            | 8.54500   | 116.75426 | 8.54500            | 116.72727          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NRA022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NRA022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NRA02: On 31/05/2023 Spot Bond |        |            | 4.16500   | 181.56884 | 4.16500            | 181.55935          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NRA023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NRA023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NRA02: On 30/11/2028 Spot Bond |        |            | 10.64500  | 114.10116 | 10.64500           | 114.06865          |                   |            |  | 0.00        | 0                | 6,140,000,000        |
| <b>Total NRA028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,140,000,000</b> |
| <b>Total For NRA028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,140,000,000</b> |
| NRA02: On 30/11/2028 Spot Bond |        |            | 100.00000 | 16.65800  | 100.00000          | 16.62093           |                   |            |  | 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>             |
| NTC19: On 27/07/2020 Spot Bond |        |            |           |           | 0.00000            | 102.54021          |                   |            |  | 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            | 102.47061          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total NTC20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For NTC20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| NTC21: On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.54988          |                   |            |  | 0.00        | 0                | 100,000,000          |
| <b>Total NTC21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| <b>Total For NTC21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| NTC22: On 15/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.88759          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NTC22 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 NTC22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| NTC23 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.28889          |                   |            |  | 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            | 100.40498          |                   |            |  | 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>             |
| NTC25 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.91336          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total NTC25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For NTC25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| NTC26 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.93656          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total NTC26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For NTC26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| OMI01 On 22/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.32417          |                   |            |  | 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            | 101.77987          |                   |            |  | 0.00        | 80,000,000        | 20,000,000           |
| <b>Total OML02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>20,000,000</b>    |
| <b>Total For OML02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>20,000,000</b>    |
| OML03 On 27/11/2019 Spot Bond |        |            | 7.97500   | 104.31493 | 7.97500            | 104.29241          |                   |            |  | 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            | 101.41872          |                   |            |  | 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 |        |            | 8.74500   | 8.74500   | 8.74500            | 101.58806          |                   |            |  | 0.00        | 0                 | 1,500,000,000        |
| <b>Total OML05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>1,500,000,000</b> |
| <b>Total For OML05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>1,500,000,000</b> |
| OML06 On 19/03/2022 Spot Bond |        |            | 9.63000   | 102.49236 | 9.63000            | 102.46617          |                   |            |  | 0.00        | 0                 | 1,500,000,000        |
| <b>Total OML06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>1,500,000,000</b> |
| <b>Total For OML06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>1,500,000,000</b> |
| OML07 On 19/03/2025 Spot Bond |        |            | 10.59500  | 102.36993 | 10.59500           | 102.34122          |                   |            |  | 0.00        | 0                 | 1,000,000,000        |
| <b>Total OML07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>1,000,000,000</b> |
| <b>Total For OML07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>1,000,000,000</b> |
| OML08 On 14/09/2020 Spot Bond |        |            |           |           | 0.00000            | 102.02104          |                   |            |  | 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  |        |            | 9.73000   | 104.28636 | 9.73000            | 104.25945          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total OML09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For OML09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| OML10 On 14/09/2025 Spot Bond  |        |            | 10.64500  | 104.21259 | 10.64500           | 104.18323          |                   |            |  | 0.00        | 0                | 920,000,000          |
| <b>Total OML10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>920,000,000</b>   |
| <b>Total For OML10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>920,000,000</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>             |
| PBAV1L On 01/04/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PBAV1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PBAV1U</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>             |
| PBDJ1L On 01/09/2030 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PBDJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PBDJ1U</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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For PBKX1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBLS11 On 01/07/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBL1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBL1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |
| <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  | 105.57900 | 10.00000           | 105.55100          |                   |            |  | 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            | 100.84409          |                   |            |  | 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>      |
| PMM44 On 07/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.60544          |                   |            |  | 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>      |
| 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>      |
| PMM47 On 30/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.07967          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PMM47 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM47</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM48 On 28/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.10506          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PMM48 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM48</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM49 On 28/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.02874          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PMM49 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 PMM49</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| PMM50 On 28/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.08012          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total PMM50 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For PMM50</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| PMM51 On 28/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.14234          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total PMM51 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For PMM51</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| PPC00: On 31/10/2019 Spot Bond |        |            |           |           | 0.00000            | 100.96147          |                   |            | 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            | 101.22217          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total PRE2A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For PRE2A1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| PRE2A On 20/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.28080          |                   |            | 0.00                         | 400,000,000            | 100,000,000            |
| <b>Total PRE2A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>400,000,000</b>     | <b>100,000,000</b>     |
| <b>Total For PRE2A2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>400,000,000</b>     | <b>100,000,000</b>     |
| PRE2A On 20/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.33208          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total PRE2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For PRE2A3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| PRE2B On 20/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.43458          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total PRE2B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For PRE2B1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| PRE2C On 20/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.44922          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total PRE2C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For PRE2C1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| PRE2D On 20/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.46385          |                   |            | 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   |        |            | 8.47500   | 114.58514 | 8.44500            | 114.73817          |                   |            | 801,141,636,607,500.00       | 2,926,388,393,700      | 2,362,269,954,800      |
| <b>Total R186 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1,141,636,607,500.00</b>  | <b>926,388,393,700</b> | <b>362,269,954,800</b> |
| <b>Total For R186</b>          |        |            |           |           |                    |                    |                   |            | <b>1,141,636,607,500.00</b>  | <b>926,388,393,700</b> | <b>362,269,954,800</b> |
| R197 On 07/12/2023 Spot Bond   |        |            | 2.96000   | 299.72260 | 2.96500            | 299.65584          |                   |            | 67,765,641,488,000.00        | 22,893,797,800         | 44,585,500,000         |
| <b>Total R197 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>17,765,641,488,000.00</b> | <b>22,893,797,800</b>  | <b>44,585,500,000</b>  |
| <b>Total For R197</b>          |        |            |           |           |                    |                    |                   |            | <b>17,765,641,488,000.00</b> | <b>22,893,797,800</b>  | <b>44,585,500,000</b>  |
| R202 On 07/12/2033 Spot Bond   |        |            | 3.32000   | 230.91900 | 3.32000            | 230.91220          |                   |            | 131,458,593,176,000.00       | 39,595,961,800         | 303,909,123,100        |
| <b>Total R202 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>11,458,593,176,000.00</b> | <b>39,595,961,800</b>  | <b>303,909,123,100</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>1,458,593,176,000.00</b>  | <b>39,595,961,800</b>  | <b>303,909,123,100</b> |
| R2023 On 28/02/2023 Spot Bond |        |            | 7.62500   | 101.38847 | 7.58000            | 101.51699          |                   |            | 581,314,086,225,000.00       | 1,256,565,781,800      | 1,384,494,160,100      |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,314,086,225,000.00</b>  | <b>256,565,781,800</b> | <b>384,494,160,100</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>1,314,086,225,000.00</b>  | <b>256,565,781,800</b> | <b>384,494,160,100</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 8.99500   | 94.85409  | 8.99500            | 94.83104           |                   |            | 788,680,272,000,000.00       | 310,025,600,000        | 476,121,671,000        |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>8,680,272,000,000.00</b>  | <b>310,025,600,000</b> | <b>476,121,671,000</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>8,680,272,000,000.00</b>  | <b>310,025,600,000</b> | <b>476,121,671,000</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.22500   | 93.06949  | 9.22500            | 93.04656           |                   |            | 609,151,325,000,000.00       | 499,637,000,000        | 920,197,000,000        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>9,151,325,000,000.00</b>  | <b>499,637,000,000</b> | <b>920,197,000,000</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>9,151,325,000,000.00</b>  | <b>499,637,000,000</b> | <b>920,197,000,000</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 9.42000   | 96.67082  | 9.42000            | 96.64664           |                   |            | 220,184,284,260,000.00       | 660,316,803,000        | 1,158,719,903,000      |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>20,184,284,260,000.00</b> | <b>660,316,803,000</b> | <b>158,719,903,000</b> |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>20,184,284,260,000.00</b> | <b>660,316,803,000</b> | <b>158,719,903,000</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 9.50000   | 93.22959  | 9.50000            | 93.20569           |                   |            | 863,857,500,000,000.00       | 511,985,000,000        | 941,012,900,000        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>3,857,500,000,000.00</b>  | <b>511,985,000,000</b> | <b>941,012,900,000</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>3,857,500,000,000.00</b>  | <b>511,985,000,000</b> | <b>941,012,900,000</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 9.58000   | 96.64992  | 9.58000            | 96.62494           |                   |            | 630,987,517,684,000.00       | 483,401,619,800        | 921,640,832,200        |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,987,517,684,000.00</b> | <b>483,401,619,800</b> | <b>921,640,832,200</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>10,987,517,684,000.00</b> | <b>483,401,619,800</b> | <b>921,640,832,200</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 9.60000   | 93.79984  | 9.60000            | 93.77554           |                   |            | 272,538,560,000,000.00       | 445,056,100,000        | 843,349,900,000        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>2,538,560,000,000.00</b>  | <b>445,056,100,000</b> | <b>843,349,900,000</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>2,538,560,000,000.00</b>  | <b>445,056,100,000</b> | <b>843,349,900,000</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 9.55000   | 93.28788  | 9.55000            | 93.26424           |                   |            | 514,021,138,710,000.00       | 786,808,496,200        | 1,823,729,948,100      |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>14,021,138,710,000.00</b> | <b>786,808,496,200</b> | <b>823,729,948,100</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>14,021,138,710,000.00</b> | <b>786,808,496,200</b> | <b>823,729,948,100</b> |
| R207 On 15/01/2020 Spot Bond  |        |            | 6.70000   | 102.20274 | 6.70000            | 102.18414          |                   |            | 392,552,266,350,000.00       | 58,589,890,500         | 80,964,738,000         |
| <b>Total R207 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,552,266,350,000.00</b> | <b>58,589,890,500</b>  | <b>80,964,738,000</b>  |
| <b>Total For R207</b>         |        |            |           |           |                    |                    |                   |            | <b>12,552,266,350,000.00</b> | <b>58,589,890,500</b>  | <b>80,964,738,000</b>  |
| R208 On 31/03/2021 Spot Bond  |        |            | 6.85000   | 100.11035 | 6.84500            | 100.10095          |                   |            | 205,499,623,800,000.00       | 321,970,748,000        | 735,720,028,900        |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,499,623,800,000.00</b> | <b>321,970,748,000</b> | <b>735,720,028,900</b> |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>15,499,623,800,000.00</b> | <b>321,970,748,000</b> | <b>735,720,028,900</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 9.41000   | 73.74861  | 9.36500            | 74.03332           |                   |            | 688,984,180,000,000.00       | 498,298,000,000        | 1,536,408,100,000      |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>8,984,180,000,000.00</b>  | <b>498,298,000,000</b> | <b>536,408,100,000</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>8,984,180,000,000.00</b>  | <b>498,298,000,000</b> | <b>536,408,100,000</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 3.24000   | 184.09515 | 3.24000            | 184.09020          |                   |            | 20,355,907,824,000.00        | 6,282,687,600          | 26,217,282,200         |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>20,355,907,824,000.00</b> | <b>6,282,687,600</b>   | <b>26,217,282,200</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 R210</b>         |        |            |           |           |                    |                    |                   |            | <b>20,355,907,824,000.00</b>  | <b>6,282,687,600</b>   | <b>26,217,282,200</b>  |
| R212 On 31/01/2022 Spot Bond  |        |            | 2.83500   | 156.55655 | 2.85500            | 156.47073          |                   |            | 178,314,472,412,000.00        | 415,631,207,200        | 295,070,500,000        |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>178,314,472,412,000.00</b> | <b>415,631,207,200</b> | <b>295,070,500,000</b> |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>178,314,472,412,000.00</b> | <b>415,631,207,200</b> | <b>295,070,500,000</b> |
| R213 On 28/02/2031 Spot Bond  |        |            | 9.15500   | 85.47285  | 9.11500            | 85.70825           |                   |            | 367,717,963,080,000.00        | 149,395,736,000        | 423,235,180,000        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>367,717,963,080,000.00</b> | <b>149,395,736,000</b> | <b>423,235,180,000</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>367,717,963,080,000.00</b> | <b>149,395,736,000</b> | <b>423,235,180,000</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 9.56500   | 72.92354  | 9.56500            | 72.90503           |                   |            | 144,366,749,445,000.00        | 433,284,553,000        | 826,954,125,600        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>144,366,749,445,000.00</b> | <b>433,284,553,000</b> | <b>826,954,125,600</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>144,366,749,445,000.00</b> | <b>433,284,553,000</b> | <b>826,954,125,600</b> |
| RCG01 On 24/10/2019 Spot Bond |        |            |           |           | 0.00000            | 100.20215          |                   |            | 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>               |
| RDF05 On 04/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                          | 0                      | 0                      |
| <b>Total RDF05U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| <b>Total For RDF05U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| 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>               |
| RDF11 On 31/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                          | 0                      | 0                      |
| <b>Total RDF11U 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 RDF11U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| RDF12I On 31/08/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                              | 0.00                  | 0                     | 0                  |
| <b>Total RDF12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| <b>Total For RDF12U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| RDF13I On 22/08/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                              | 0.00                  | 0                     | 0                  |
| <b>Total RDF13U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| <b>Total For RDF13U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| RDF14I On 30/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                              | 0.00                  | 0                     | 0                  |
| <b>Total RDF14U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| <b>Total For RDF14U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| RDF15I On 30/08/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                              | 0.00                  | 0                     | 0                  |
| <b>Total RDF15U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| <b>Total For RDF15U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| RDF16I On 30/08/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                              | 0.00                  | 0                     | 0                  |
| <b>Total RDF16U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| <b>Total For RDF16U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| RDF17I On 08/11/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                              | 0.00                  | 0                     | 0                  |
| <b>Total RDF17U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| <b>Total For RDF17U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| RDF18I On 12/04/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 000,000,000,000,000.00       | 50,000,000,000        | 50,000,000,000        |                    |
| <b>Total RDF18U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>50,000,000,000</b> | <b>50,000,000,000</b> |                    |
| <b>Total For RDF18U</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>50,000,000,000</b> | <b>50,000,000,000</b> |                    |
| RDFB0 On 27/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.92933          |                   |            |                              | 0.00                  | 0                     | 0                  |
| <b>Total RDFB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| <b>Total For RDFB05</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| RDFB0 On 30/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.71735          |                   |            |                              | 0.00                  | 0                     | 300,000,000        |
| <b>Total RDFB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>300,000,000</b> |
| <b>Total For RDFB07</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>300,000,000</b> |
| RDFB0 On 30/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.89488          |                   |            |                              | 0.00                  | 0                     | 0                  |
| <b>Total RDFB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| <b>Total For RDFB08</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| RDFB0 On 02/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.04307          |                   |            |                              | 0.00                  | 0                     | 0                  |
| <b>Total RDFB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| <b>Total For RDFB09</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>           |
| RDFB1 On 27/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.85297          |                   |            |                              | 0.00                  | 0                     | 0                  |
| <b>Total RDFB10 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 RDFB10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 27/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85203          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 27/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.14152          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB12 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB12</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 12/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.11771          |                   |            |  | 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            | 100.82110          |                   |            |  | 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>      |
| RDFB1 On 05/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.99005          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.46639          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.50917          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.54344          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB18 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB18</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.55894          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB2 On 22/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.57438          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB2 On 22/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.59044          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB2 On 29/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.41038          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB22 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 RDFB22</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| RDFC4 On 04/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.94038          |                   |                              | 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 16/10/2019 Spot Bond  |        |            |           |           | 0.00000            | 99.97931           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total RDFC45 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For RDFC45</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| RDFC4 On 15/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.33195          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total RDFC46 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For RDFC46</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| RDFC4 On 28/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.66122          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total RDFC47 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For RDFC47</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| REB14I On 07/05/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total REB14U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For REB14U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| REBC0 On 21/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.26481          |                   |                              | 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>      |
| RED111 On 12/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.04115          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total RED111 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For RED111</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| RED12 On 12/04/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 210,000,000,000,000.00       | 2,100,000,000        | 1,500,000,000        |               |
| <b>Total RED121 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>2,100,000,000</b> | <b>1,500,000,000</b> |               |
| <b>Total For RED121</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>2,100,000,000</b> | <b>1,500,000,000</b> |               |
| RED20 On 05/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.33120          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total RED204 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For RED204</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| RED20 On 05/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.37105          |                   |                              | 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            | 100.89447          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total RED301 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For RED301</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| RED40 On 26/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.66582          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total RED401 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For RED401</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| RED50 On 05/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.36592          |                   |            |  | 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            | 103.61550          |                   |            |  | 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            | 104.49571          |                   |            |  | 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 17/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39300          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total RED702 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For RED702</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| RED80 On 06/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.24093          |                   |            |  | 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            | 102.11473          |                   |            |  | 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>           |
| RES03I On 02/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total RES03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For RES03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| RES04I On 02/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total RES04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For RES04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| RES34 On 25/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.20689          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total RES34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For RES34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| RES35 On 25/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.02814          |                   |            |  | 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            | 99.83803           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total RES36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For RES36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| RES38 On 01/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.70111          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total RES38 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 RES38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RES40 On 13/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.00004          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RES40 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RES40</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RES41 On 30/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.11690          |                   |            |  | 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>           |
| RES42 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>           |
| RES43 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>           |
| RES44 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   |        |            | 8.38000   | 102.75695 | 8.38000            | 102.73378          |                   |            |  | 0.00        | 0                  | 220,000,000        |
| <b>Total RW21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>220,000,000</b> |
| <b>Total For RW21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>220,000,000</b> |
| RW23 On 10/12/2023 Spot Bond   |        |            | 9.23000   | 104.33511 | 9.23000            | 104.30925          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RW28 On 10/12/2028 Spot Bond   |        |            | 10.71500  | 100.76165 | 10.71500           | 100.73276          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SBK12 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 105.57900 | 10.00000           | 105.55100          |                   |            |  | 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            | 102.09722          |                   |            |  | 0.00        | 160,000,000        | 80,000,000         |
| <b>Total SBK17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>160,000,000</b> | <b>80,000,000</b>  |
| <b>Total For SBK17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>160,000,000</b> | <b>80,000,000</b>  |
| SBK18 On 24/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.68587          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SBK18 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 SBK18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK19 On 24/10/2019 Spot Bond  |        |            |           |           | 0.00000            | 99.78101           |                   |            |  | 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            | 102.26675          |                   |            |  | 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            | 103.30497          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK22 On 28/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 103.54995          |                   |            |  | 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  |        |            | 9.88000   | 108.82728 | 9.88000            | 108.79830          |                   |            |  | 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            | 102.41565          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK24/ On 19/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK24/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK24/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK25 On 25/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 103.73839          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK26 On 25/04/2021 Spot Bond  |        |            | 9.29500   | 105.04609 | 9.29500            | 105.01987          |                   |            |  | 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            | 101.75023          |                   |            |  | 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>             |
| SBS18 On 23/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.71745          |                   |            |  | 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  |        |            | 8.10500   | 107.24767 | 8.10500            | 107.22427          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS19 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 SBS19</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| SBS20 On 15/05/2026 Spot Bond |        |            | 9.08500   | 109.16417 | 9.08500            | 109.13738          |                   |                               | 0.00                  | 0                     | 233,700,000          |
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>233,700,000</b>   |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>233,700,000</b>   |
| SBS21 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 105.12068          |                   |                               | 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            | 101.32685          |                   |                               | 0.00                  | 0                     | 1,000,000,000        |
| <b>Total SBS24 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>1,000,000,000</b> |
| <b>Total For SBS24</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>1,000,000,000</b> |
| SBS25 On 24/05/2019 Spot Bond |        |            | 7.22000   | 103.65585 | 7.22000            | 103.63550          |                   | 167,870,776,000,000.00        | 23,250,800,000        | 11,625,400,000        |                      |
| <b>Total SBS25 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>167,870,776,000,000.00</b> | <b>23,250,800,000</b> | <b>11,625,400,000</b> |                      |
| <b>Total For SBS25</b>        |        |            |           |           |                    |                    |                   | <b>167,870,776,000,000.00</b> | <b>23,250,800,000</b> | <b>11,625,400,000</b> |                      |
| SBS27 On 20/02/2024 Spot Bond |        |            | 8.58000   | 107.56035 | 8.58000            | 107.53539          |                   |                               | 0.00                  | 0                     | 0                    |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| SBS29 On 12/06/2019 Spot Bond |        |            | 7.38500   | 103.15534 | 7.38500            | 103.13471          |                   |                               | 0.00                  | 0                     | 0                    |
| <b>Total SBS29 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For SBS29</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 9.20000   | 98.06671  | 9.20000            | 98.04235           |                   |                               | 0.00                  | 0                     | 293,600,000          |
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>293,600,000</b>   |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>293,600,000</b>   |
| SBS30 On 12/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.88859          |                   |                               | 0.00                  | 0                     | 0                    |
| <b>Total SBS30 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For SBS30</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| SBS31 On 12/06/2027 Spot Bond |        |            | 9.29500   | 106.09542 | 9.29500            | 106.06894          |                   |                               | 0.00                  | 0                     | 271,400,000          |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>271,400,000</b>   |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>271,400,000</b>   |
| SBS33 On 19/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.62987          |                   |                               | 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 |        |            | 9.29500   | 104.12340 | 9.29500            | 104.09770          |                   |                               | 0.00                  | 0                     | 3,500,000,000        |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>3,500,000,000</b> |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>3,500,000,000</b> |
| SBS36 On 29/01/2020 Spot Bond |        |            |           |           | 0.00000            | 102.24522          |                   |                               | 0.00                  | 0                     | 0                    |
| <b>Total SBS36 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <b>Total For SBS36</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBS37 On 29/01/2020 Spot Bond |        |            | 8.06000   | 101.61350 | 8.06000            | 101.59132          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SBS37 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBS37</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBS38 On 29/01/2025 Spot Bond |        |            | 8.92500   | 102.64266 | 8.92500            | 102.61790          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBS39 On 29/01/2030 Spot Bond |        |            | 9.85000   | 101.11935 | 9.85000            | 101.09250          |                   |            | 0.00        | 0                | 285,100,000        |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>285,100,000</b> |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>285,100,000</b> |
| SBS4 On 16/11/2021 Spot Bond  |        |            | 8.26500   | 104.34026 | 8.26500            | 104.31692          |                   |            | 0.00        | 0                | 580,000,000        |
| <b>Total SBS4 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>580,000,000</b> |
| <b>Total For SBS4</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>580,000,000</b> |
| SBS40 On 12/11/2020 Spot Bond |        |            |           |           | 0.00000            | 102.08760          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SBS40 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBS40</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBS41 On 12/11/2022 Spot Bond |        |            | 8.39500   | 109.06600 | 8.39500            | 109.04123          |                   |            | 0.00        | 0                | 53,500,000         |
| <b>Total SBS41 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>53,500,000</b>  |
| <b>Total For SBS41</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>53,500,000</b>  |
| SBS42 On 12/11/2025 Spot Bond |        |            | 8.97500   | 112.67441 | 8.97500            | 112.64708          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBS43 On 12/11/2027 Spot Bond |        |            | 9.32500   | 113.30972 | 9.32500            | 113.28120          |                   |            | 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>           |
| SBS45 On 15/02/2021 Spot Bond |        |            |           |           | 0.00000            | 102.45533          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SBS45 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBS45</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBS46 On 15/02/2023 Spot Bond |        |            | 8.43500   | 108.87070 | 8.43500            | 108.84586          |                   |            | 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            | 103.02009          |                   |            | 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            | 102.01283          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SBS48 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 SBS48</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS49 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 102.89015          |                   |            | 0.00        | 2,500,000,000        | 2,500,000,000        |
| <b>Total SBS49 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>2,500,000,000</b> | <b>2,500,000,000</b> |
| <b>Total For SBS49</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>2,500,000,000</b> | <b>2,500,000,000</b> |
| SBS50 On 31/01/2022 Spot Bond |        |            | 8.76000   | 103.62373 | 8.76000            | 103.59919          |                   |            | 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 |        |            | 9.48500   | 9.48500   | 9.48500            | 103.06787          |                   |            | 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            | 104.01538          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total SBS52 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS52</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS53 On 03/05/2027 Spot Bond |        |            |           |           | 0.00000            | 103.77329          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total SBS53 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS53</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS54 On 12/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.17823          |                   |            | 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            | 101.80101          |                   |            | 0.00        | 288,000,000          | 172,000,000          |
| <b>Total SBS55 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>288,000,000</b>   | <b>172,000,000</b>   |
| <b>Total For SBS55</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>288,000,000</b>   | <b>172,000,000</b>   |
| SBS56 On 12/06/2022 Spot Bond |        |            | 8.33500   | 104.73038 | 8.33500            | 104.70688          |                   |            | 0.00        | 0                    | 55,500,000           |
| <b>Total SBS56 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>55,500,000</b>    |
| <b>Total For SBS56</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>55,500,000</b>    |
| SBS57 On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.78065          |                   |            | 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            | 102.85953          |                   |            | 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            | 100.13587          |                   |            | 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            | 100.76360          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total SBS60 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 SBS60</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS62 On 31/01/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.73209          |                   |            |  | 0.00        | 0                  | 500,000,000          |
| <b>Total SBS62 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>500,000,000</b>   |
| <b>Total For SBS62</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>500,000,000</b>   |
| SBS63 On 31/01/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.75213          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SBS63 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS63</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS64 On 31/01/2029 Spot Bond  |        |            |           |           | 0.00000            | 101.80061          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SBS64 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS64</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 3.86500   | 288.95540 | 3.86500            | 288.94266          |                   |            |  | 0.00        | 0                  | 80,000,000           |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>80,000,000</b>    |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>80,000,000</b>    |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 4.42000   | 4.42000   | 4.42000            | 204.21395          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBT101 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 105.60984          |                   |            |  | 0.00        | 0                  | 7,550,000,000        |
| <b>Total SBT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>7,550,000,000</b> |
| <b>Total For SBT101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>7,550,000,000</b> |
| SBT102 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 105.31917          |                   |            |  | 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>             |
| SBT103 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.53661          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SBT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBT103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBT201 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 104.14411          |                   |            |  | 0.00        | 320,000,000        | 80,000,000           |
| <b>Total SBT201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>320,000,000</b> | <b>80,000,000</b>    |
| <b>Total For SBT201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>320,000,000</b> | <b>80,000,000</b>    |
| SBT202 On 03/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.17956          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SBT202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBT202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBT203 On 03/12/2023 Spot Bond |        |            | 9.63000   | 106.60832 | 9.63000            | 106.58078          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SBT203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBT203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SGI004 On 20/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.07379          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SGI004 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 SGI004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SGI005 On 10/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.07393          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SGI005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SGI005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SGI006 On 11/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12012          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SGI006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SGI006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SHI02 On 01/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SHI02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SHI02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SHS11U On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.57900 | 10.00000           | 105.55100          |                   |            |  | 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            | 103.20041          |                   |            |  | 0.00        | 0                | 56,000,000        |
| <b>Total SLI4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>56,000,000</b> |
| <b>Total For SLI4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>56,000,000</b> |
| SLRA1 On 15/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.44338          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SLRA1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SLRA1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SLRA2 On 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.48325          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SLRA2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SLRA2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SLRA3 On 15/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.40624          |                   |            |  | 0.00        | 0                | 50,000,000        |
| <b>Total SLRA3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| <b>Total For SLRA3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| SLRA4 On 15/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.44640          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SLRA4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SLRA4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SLRB1 On 15/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.50755          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SLRB1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SLRB1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SLRB2 On 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.52332          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SLRB2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SLRB2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SLRB3 On 15/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.52645          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SLRB3 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 SLRB3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SLRB4 On 15/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.53457          |                   |            |  | 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            | 101.63745          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SLRC1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SLRC1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SLRC2 On 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.67071          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SLRC2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SLRC2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SLRC3 On 15/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.59534          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SLRC3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SLRC3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SLRC4 On 15/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.63070          |                   |            |  | 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            | 101.70646          |                   |            |  | 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  |        |            | 9.83000   | 9.83000   | 9.83000            | 106.37455          |                   |            |  | 0.00        | 0                  | 1,550,000,000        |
| <b>Total SNT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,550,000,000</b> |
| <b>Total For SNT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,550,000,000</b> |
| SNT04 On 27/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.86743          |                   |            |  | 0.00        | 165,961,600        | 82,980,800           |
| <b>Total SNT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>165,961,600</b> | <b>82,980,800</b>    |
| <b>Total For SNT04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>165,961,600</b> | <b>82,980,800</b>    |
| SPDA10 On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.81358          |                   |            |  | 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>             |
| SPDA11 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.77234          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SPDA11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SPDA11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SPDA12 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 102.21562          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SPDA12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SPDA12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SPDA6 On 21/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.42904          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SPDA6 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 SPDA6</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SPDA7 On 21/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.44083          |                   |            |  | 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            | 101.29453          |                   |            |  | 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            | 101.46518          |                   |            |  | 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            | 100.91213          |                   |            |  | 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            | 102.25667          |                   |            |  | 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>      |
| SPG00: On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.47770          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SPG004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SPG004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SPG00: On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.75951          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SPG005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SPG005</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 29/05/2019 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>      |
| 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>      |
| 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>      |
| SS049L On 24/01/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS049U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS049U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS050L On 11/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS050U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS050U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSA06 On 16/04/2020 Spot Bond  |        |            | 8.19000   | 99.87757  | 8.19000            | 99.85555           |                   |            |  | 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  |        |            | 8.41500   | 97.34297  | 8.41500            | 97.32105           |                   |            |  | 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  |        |            | 8.41500   | 97.34297  | 8.41500            | 97.32105           |                   |            |  | 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  |        |            | 4.54500   | 4.54500   | 4.54500            | 123.30029          |                   |            |  | 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  |        |            | 9.94500   | 106.24938 | 9.94500            | 106.22105          |                   |            |  | 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  |        |            | 10.98500  | 74.79115  | 10.98500           | 74.76942           |                   |            |  | 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 25/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.52861          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN027 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 SSN027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.11548          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 17/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.68939          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 02/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.06017          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 17/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.41168          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 01/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.19907          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 26/01/2021 Spot Bond |        |            | 9.55000   | 9.55000   | 9.55000            | 102.05676          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00004          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 13/10/2023 Spot Bond |        |            | 8.98000   | 103.03753 | 8.98000            | 103.01280          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 31/01/2038 Spot Bond |        |            | 4.40000   | 103.01668 | 4.40000            | 103.01057          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 09/02/2027 Spot Bond |        |            |           |           | 0.00000            | 99.95513           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.93629          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 05/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.12321          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN047 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 SSN047</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSN05 On 08/12/2023 Spot Bond |        |            | 3.99500   | 3.99500   | 3.99500            | 287.43367          |                   |            |  | 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 26/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.45090          |                   |            |  | 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            | 101.98376          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total SSN052 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For SSN052</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| SSN05 On 26/10/2020 Spot Bond |        |            | 6.89700   | 101.89228 | 6.89700            | 106.05572          |                   |            |  | 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            | 101.89566          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SSN054 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SSN054</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSN05 On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.71565          |                   |            |  | 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            | 0.00000            |                   |            |  | 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>           |
| SSN06 On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22469          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SSN060 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SSN060</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSN06 On 31/03/2028 Spot Bond |        |            | 4.46000   | 4.46000   | 4.46000            | 167.31441          |                   |            |  | 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 |        |            | 3.93000   | 3.93000   | 3.93000            | 127.41716          |                   |            |  | 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 |        |            | 4.74000   | 4.74000   | 4.74000            | 98.14764           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SSN063 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 SSN063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 31/03/2029 Spot Bond |        |            | 4.59000   | 4.59000   | 4.59000            | 88.47792           |                   |            |  | 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 |        |            | 4.42000   | 4.42000   | 4.42000            | 167.83600          |                   |            |  | 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            | 101.15240          |                   |            |  | 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            | 101.13869          |                   |            |  | 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            | 101.10496          |                   |            |  | 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 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            | 100.77540          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN073 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.76371          |                   |            |  | 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            | 100.67490          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN077 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 SSN077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 13/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00010          |                   |            |  | 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            | 105.21400          |                   |            |  | 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            | 101.58469          |                   |            |  | 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            | 101.19504          |                   |            |  | 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>      |
| SSN08: On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.88698          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 05/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.71889          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 07/12/2033 Spot Bond |        |            | 4.19500   | 4.19500   | 4.19500            | 209.35453          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 23/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN085 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN085</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 23/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN086 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN086</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 10/10/2019 Spot Bond |        |            |           |           | 0.00000            | 100.11107          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN087 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN087</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 9.46500   | 98.17650  | 9.46500            | 98.15169           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T12A11 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.54077          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T12A11 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 T12A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T12A12 On 21/08/2019 Spot Bond |        |            | 8.35000   | 101.56422 | 8.35000            | 101.54164          |                   |            |  | 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            | 101.33230          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A12 On 21/08/2020 Spot Bond |        |            | 8.25000   | 104.26756 | 8.25000            | 104.24427          |                   |            |  | 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            | 101.30879          |                   |            |  | 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 |        |            | 8.35000   | 103.97162 | 8.35000            | 103.94813          |                   |            |  | 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            | 101.17005          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A20 On 21/08/2020 Spot Bond |        |            | 8.30000   | 103.23722 | 8.30000            | 103.21402          |                   |            |  | 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            | 101.33428          |                   |            |  | 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            | 101.27189          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T14A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T14A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T14A11 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.30048          |                   |            |  | 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   | 105.04651 | 8.55000            | 105.02222          |                   |            |  | 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 21/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.17831          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T15OM3 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 T15OM3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS13€ On 06/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.16586          |                   |            |  | 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            | 101.21333          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS141 On 28/10/2019 Spot Bond |        |            |           |           | 0.00000            | 102.24523          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS142 On 28/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.86490          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS144 On 20/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.94924          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS14€ On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.62033          |                   |            |  | 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            | 100.41230          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS14€ On 12/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12477          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS14€ On 31/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.70180          |                   |            |  | 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>      |
| TFS151 On 30/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.04839          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS152 On 25/04/2019 Spot Bond |        |            |           |           | 0.00000            | 99.80334           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS153 On 06/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.11642          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS153 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 TFS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS154 On 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.16018          |                   |            |  | 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>      |
| TFS15E On 03/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.94633          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS15E On 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.96560          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS157 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.28237          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS15E On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.58533          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS15E On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.59588          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS159</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            | 101.27195          |                   |            |  | 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>      |
| TH12A7 On 21/08/2019 Spot Bond |        |            | 8.30000   | 8.30000   | 8.30000            | 101.62696          |                   |            |  | 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>      |
| TH12A7 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.30074          |                   |            |  | 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>      |
| TH12A7 On 21/08/2019 Spot Bond |        |            | 8.21000   | 101.37411 | 8.21000            | 101.35195          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A7 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.30074          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A8 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 TH12A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A: On 21/08/2019 Spot Bond |        |            | 8.32000   | 101.22464 | 8.32000            | 101.20223          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.36550          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.36550          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.36550          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.36550          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.75403          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.75403          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.48057          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.47913          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.94711          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.94373          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D: On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.96739          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12D3 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 TH12D3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TH12D On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.93851          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TH12D4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TH12D4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TH13A On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.49030          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TH13A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TH13A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TH13A On 21/08/2020 Spot Bond |        |            | 8.45000   | 102.45921 | 8.45000            | 102.43579          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TH13A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TH13A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TH13A On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.08151          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TH13A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TH13A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TH13A On 21/08/2020 Spot Bond |        |            | 8.34000   | 103.03236 | 8.34000            | 103.00911          |                   |            |  | 0.00        | 0                | 200,000,000        |
| <b>Total TH13A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |
| <b>Total For TH13A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |
| TH13B On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.36539          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TH13B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TH13B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TH13B On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.36682          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TH13B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TH13B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TH13B On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.40853          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TH13B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TH13B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TH13B On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.35869          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TH13B4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TH13B4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TH13B On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.36107          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TH13B5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TH13B5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TH13C On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.46603          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TH13C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TH13C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TH13C On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.47752          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TH13C2 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 TH13C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.48040          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.48687          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.54505          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.93954          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.93954          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.98251          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.93369          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.96818          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.54130          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.32060          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2021 Spot Bond |        |            | 8.14500   | 108.54627 | 8.14500            | 108.52233          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.50497          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A6 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 TH14A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.49296          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2021 Spot Bond |        |            | 8.19500   | 106.40938 | 8.19500            | 106.38577          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.40827          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.82506          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.34792          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.48008          |                   |            |  | 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            | 102.82736          |                   |            |  | 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            | 101.43413          |                   |            |  | 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            | 101.91019          |                   |            |  | 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            | 101.88012          |                   |            |  | 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            | 102.94332          |                   |            |  | 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            | 101.25729          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15A1 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 TH15A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH15A: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.28617          |                   |            |  | 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            | 103.91459          |                   |            |  | 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            | 101.53251          |                   |            |  | 0.00        | 0                | 82,500,000        |
| <b>Total TH15A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>82,500,000</b> |
| <b>Total For TH15A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>82,500,000</b> |
| TH15A: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.09377          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TH15A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TH15A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH15A: On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.23716          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TH15A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TH15A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH15A: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.25164          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TH15A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TH15A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH15B: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.31781          |                   |            |  | 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            | 101.30630          |                   |            |  | 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>          |
| TH15B: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.06180          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TH15B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TH15B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH15C: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.38538          |                   |            |  | 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            | 101.97399          |                   |            |  | 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>          |
| TH15C: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.35088          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TH15C3 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 TH15C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15D On 21/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.80303          |                   |            |  | 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            | 101.73136          |                   |            |  | 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>      |
| TH15D On 21/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.65678          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH9A1 On 18/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.09592          |                   |            |  | 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            | 99.92716           |                   |            |  | 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            | 100.45891          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9D On 18/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.10644          |                   |            |  | 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   |        |            | 8.09000   | 8.09000   | 8.09000            | 99.11947           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TL20 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL20</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL20/R On 22/02/2020 Spot Bond |        |            | 100.00000 | 58.61207  | 100.00000          | 58.50087           |                   |            |  | 0.00        | 0                | 0             |
| TL20/R On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.57900 | 10.00000           | 105.55100          |                   |            |  | 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            | 100.99494          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TL22 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL22</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL23 On 05/09/2022 Spot Bond   |        |            |           |           | 0.00000            | 101.00001          |                   |            |  | 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 TL23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TL23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TL24 On 05/09/2022 Spot Bond   |        |            | 8.77000   | 101.79115 | 8.77000            | 101.76741          |                   |            |  | 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   |        |            | 9.28000   | 102.30619 | 9.28000            | 102.28098          |                   |            |  | 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            | 102.32924          |                   |            |  | 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            | 100.06638          |                   |            |  | 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   |        |            | 9.71500   | 97.85242  | 9.71500            | 97.82693           |                   |            |  | 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            | 99.78954           |                   |            |  | 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>              |
| TLC05 On 22/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                     |
| <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>              |
| TLC07 On 17/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.47822          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TLC07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TLC07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TLC08 On 27/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.53017          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TLC08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TLC08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TN20 On 17/09/2020 Spot Bond   |        |            | 8.07500   | 104.03160 | 8.07500            | 104.00923          |                   |            |  | 0.00        | 0                | 34,746,554,700        |
| <b>Total TN20 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>34,746,554,700</b> |
| <b>Total For TN20</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>34,746,554,700</b> |
| TN20/R On 17/09/2020 Spot Bond |        |            | 100.00000 | 39.54846  | 100.00000          | 39.46141           |                   |            |  | 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                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total TN20U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TN20U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TN21U On 13/05/2021 Spot Bond  |        |            | 100.00000 | 30.24101  | 100.00000          | 30.17334           |                   |            |  | 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   |        |            | 8.96000   | 111.55181 | 8.96000            | 111.52480          |                   |            |  | 0.00        | 0                | 21,030,000,000        |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>21,030,000,000</b> |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>21,030,000,000</b> |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 17.70885  | 100.00000          | 17.66923           |                   |            |  | 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   |        |            | 9.94500   | 99.38754  | 9.94500            | 99.36091           |                   |            |  | 0.00        | 0                | 23,215,180,000        |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>23,215,180,000</b> |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>23,215,180,000</b> |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 11.29689  | 100.00000          | 11.27162           |                   |            |  | 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   |        |            | 10.14500  | 96.72651  | 10.14500           | 96.70007           |                   |            |  | 0.00        | 0                | 700,000,000           |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>700,000,000</b>    |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>700,000,000</b>    |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 12.62519  | 100.00000          | 12.59695           |                   |            |  | 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   |        |            | 10.69500  | 98.92381  | 10.69500           | 98.89566           |                   |            |  | 0.00        | 0                | 11,880,000,000        |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>11,880,000,000</b> |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>11,880,000,000</b> |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 118.74907 | 8.00000            | 118.72362          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TN30/R2030 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TN30/R2030</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TN40 On 09/10/2040 Spot Bond   |        |            | 11.46500  | 94.53247  | 11.46500           | 94.50369           |                   |            |  | 0.00        | 0                | 10,000,000,000        |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,000</b> |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,000</b> |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 100.20046 | 10.75000           | 100.17180          |                   |            |  | 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  | 105.57900 | 10.00000           | 105.55100          |                   |            |  | 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 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>      |
| TPDA01:On 30/11/2020 Spot Bond |        |            | 8.45500   | 105.13953 | 8.45500            | 105.11548          |                   |            |  | 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  |        |            | 8.60000   | 104.87016 | 8.60000            | 104.84590          |                   |            |  | 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>      |
| TRA2A1:On 14/12/2020 Spot Bond |        |            | 8.40000   | 8.40000   | 8.40000            | 105.19170          |                   |            |  | 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            | 100.85032          |                   |            |  | 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            | 100.87185          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2C:On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.96218          |                   |            |  | 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            | 100.99655          |                   |            |  | 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            | 101.21935          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2D:On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.21935          |                   |            |  | 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 14/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.43629          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3A:On 14/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.47229          |                   |            |  | 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  |        |            | 8.68000   | 104.86085 | 8.68000            | 104.83624          |                   |            |  | 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 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 14/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.42814          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3A6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3A`On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.45924          |                   |            |  | 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            | 101.70702          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3B:On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.67280          |                   |            |  | 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>      |
| TRA4A On 13/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.71126          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA4A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA4A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA4A:On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.76248          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA4A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA4A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA4A:On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.78652          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA4A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA4A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA4A:On 13/04/2024 Spot Bond |        |            | 8.98000   | 102.52508 | 8.98000            | 101.65596          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA4A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA4A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA4B On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.87706          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA4B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA4B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRQ11 On 15/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <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>      |
| TRQ12 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>      |
| TRQ13 On 15/05/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total 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>              |
| TSP22E On 19/03/2020 Spot Bond |        |            |           |           | 0.00000            | 92.74142           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TSP228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TSP228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TSP22E On 10/10/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 6,000,000,000         |
| <b>Total TSP229 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,000,000,000</b>  |
| <b>Total For TSP229</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,000,000,000</b>  |
| TSP23C On 09/04/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 14,000,000,000        |
| <b>Total TSP230 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,000,000,000</b> |
| <b>Total For TSP230</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,000,000,000</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>              |
| TU1A11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 103.10609          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TU1A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TU1A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TU1B11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 103.67297          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TU1B11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TU1B11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TU1D1 On 31/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.91165          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TU1D11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TU1D11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TUHF0 On 26/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 103.06348          |                   |            |  | 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>              |
| TWC28 On 09/10/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TWC281 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC281</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC29 On 15/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.89479          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC29 On 18/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.75364          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC291 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC29 On 24/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.69101          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC292 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC292</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC29 On 30/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.56575          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC293 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC293</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC29 On 15/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.66849          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC294 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC294</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC29 On 29/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.97992          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC295 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC295</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC29 On 05/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.81419          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC296 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC29 On 05/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.14610          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UG21 On 02/03/2021 Spot Bond   |        |            | 8.62300   | 104.81866 | 8.62300            | 104.79461          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total UG21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UG21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UG26 On 09/03/2026 Spot Bond   |        |            | 10.34500  | 105.82028 | 10.34500           | 105.79127          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total UG26 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UG26</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA1U On 20/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA2U On 20/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| VCJA7L On 20/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA8L On 20/04/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA8U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA8U</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             |
| <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             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| VCJB7L On 20/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB8L On 20/04/2047 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB8U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB8U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA1I 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>      |
| VCPA2I 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>      |
| VCPA3I 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>      |
| VCPA4I 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>      |
| VCPA5I 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>      |
| VCPA6I 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>      |
| VCPA7I On 20/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA8I On 20/04/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA8U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA8U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB1 On 20/07/2025 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB2 On 20/10/2025 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| VCPB7 On 20/01/2027 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB8 On 20/04/2027 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB8U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB8U</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             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total VJA08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE07 On 08/06/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.92210          |                   |            |  | 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>      |
| VKE09 On 08/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.73715          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE10 On 08/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.17130          |                   |            |  | 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            | 99.83862           |                   |            |  | 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 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            | 101.87347          |                   |            | 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            | 101.23515          |                   |            | 0.00        | 0                | 0             |
| <b>Total VKE13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE14 On 27/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.14159          |                   |            | 0.00        | 0                | 0             |
| <b>Total VKE14 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE14</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total VPA03U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA03U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total VPA04U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA04U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total VPA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA05U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total VPA06U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA06U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total VPA07U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA07U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total VPA08U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA08U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total VPA09U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA09U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total VPB03U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB03U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| VR841L On 11/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VR841U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VR841U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VR842L On 18/04/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VR842U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VR842U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VR843L On 25/04/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VR843U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VR843U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VR844L On 25/01/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VR844U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VR844U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VR845L On 26/04/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VR845U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VR845U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VR846L On 28/05/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VR846U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VR846U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| WHL01 On 10/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.40929          |                   |            |  | 0.00        | 0                | 220,000,000   |

| 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 WHL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>220,000,000</b> |
| <b>Total For WHL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>220,000,000</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 02/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.41577          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total WHL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For WHL02</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 02/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.01179          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total WHL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For WHL03</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>           |
| WHL05 On 26/10/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total WHL05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For WHL05U</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   |        |            | 7.46000   | 103.61060 | 7.46000            | 103.58960          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total WSP3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For WSP3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| WSP4 On 28/05/2020 Spot Bond   |        |            | 7.34000   | 105.18946 | 7.34000            | 105.16851          |                   |            |  | 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   |        |            | 7.67000   | 105.99366 | 7.67000            | 105.97162          |                   |            |  | 0.00        | 0                | 500,000,000        |
| <b>Total WSP5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For WSP5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| WSP5/f On 28/05/2021 Spot Bond |        |            | 100.00000 | 28.64897  | 100.00000          | 28.58487           |                   |            |  | 0.00        | 0                | 0                  |

| Contract Details             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded       | Open Interest          |
|------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------------|------------------------|
| <b>Total WSP5/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 |        |            | 6.75000   | 97.00417  | 6.75000            | 96.98677           |                   |            | 0.00                | 0                      | 0                      |
| <b>Total Z083 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>               | <b>0</b>               |
| <b>Total For Z083</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>               | <b>0</b>               |
| <b>Total for SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1.02e+017</b>    | <b>807,857,310,052</b> | <b>388,813,938,067</b> |
| <b>Total for SPOT :</b>      |        |            |           |           |                    |                    |                   |            | <b>1.02e+017</b>    | <b>807,857,310,052</b> | <b>388,813,938,067</b> |
| <b>Total Futures</b>         |        |            |           |           |                    |                    |                   |            | <b>1.02e+017</b>    | <b>807,857,325,471</b> | <b>388,814,719,109</b> |
| <b>Total Options</b>         |        |            |           |           |                    |                    |                   |            | <b>5 848 097.00</b> | <b>8,300</b>           | <b>155,050</b>         |
| <b>Grand Total:</b>          |        |            |           |           |                    |                    |                   |            | <b>1.02e+017</b>    | <b>807,857,333,771</b> | <b>388,814,874,159</b> |